

5/S



San Francisco Public Library

Government Information Center San Francisco Public Library 100 Larkin Street, 5th Floor San Francisco, CA 94102

REFERENCE BOOK

Not to be taken from the library





CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



José Cisneros TREASURER

PAULINE MARX Chief Assistant Treasurer

Newlin Rankin Chief Investment Officer

February 11, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to January 31, 2009:

Pooled	All
\$58,264,752	\$59,986,558
\$46,024,134	\$46,760,184
2.651%	2.666%
484 Days	483 Days
	\$58,264,752 \$46,024,134 2.651%

Total cost of the securities on hand as of January 31, 2009 was \$2,906,559,726 with a market value of \$2,905,518,778 plus fixed assets accrued interests of \$5,491,810. The earned yield for the month of January 2009 is \$2,387%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of January 31, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

Enc. cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx Transportation Authority – David Murray, San Francisco Public Library – 2 copies Office Copy GOVERNMENT DOCUMENTS DEPT

FEB 1 9 2009

SAN FRANCISCO PUBLIC LIBRARY

3 1223 08817 4363

1 (FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 1/01/09 THROUGH 1/31/09

PAGE: 1 RUN: 02/03/09 12:42:07

100

POOLED FUNDS FUND:

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITS	TIME I	ORPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,771,437.30	00.	53,059.11	N/A	11,824,496.41
TOTAL NET EARNINGS THIS PERIOD:	6,006,178.43	00.	36,689.63	N/A	6,042,868.06
AVERAGE DAILY PORTFOLIO BALANCE:	2,967,689,858.64	00.	15,361,290.32		N/A 2,983,051,148.96
EARNED INCOME YIELD THIS PERIOD:	2.383	000.	2.812	N/A	2.385
END OF PERIOD PORTFOLIO BALANCE:	2,856,359,725.57	.00	15,200,000.00		N/A 2,871,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,852,335,459.16	00.	15,200,000.00		N/A 2,867,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.864	000	2.717	N/A	1.868
WEIGHTED AVERAGE DAYS TO MATURITY:	484.69	.00	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	408.80	.00	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.385

(PS/ERNPS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 1/01/09 THROUGH 1/31/09

PAGE: 1 RUN: 02/03/09 12:42:07

ALL FUNDS

	ASSETS	CURITIES LIABILITIES	ASSETS LIABILITIES ASSETS LIABILITIES	EPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	11,771,437.30	00.	53,059.11	N/A	11,824,496.41
TOTAL NET EARNINGS THIS PERIOD:	6,082,128.43	00.	36,689.63	N/A	6,118,818.06
AVERAGE DAILY PORTFOLIO BALANCE:	3,002,689,858.64	00.	15,361,290.32	N/A	N/A 3,018,051,148.96
EARNED INCOME YIELD THIS PERIOD:	2.385	000.	2.812	N/A	2.387
END OF PERIOD PORTFOLIO BALANCE:	2,891,359,725.57	00.	15,200,000.00	N/A	N/A 2,906,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,887,335,459.16	00.	15,200,000.00	N/A	N/A 2,902,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.872	000	2.717	N/A	1.877
WEIGHTED AVERAGE DAYS TO MATURITY:	482.41	00.	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	407.43	00.	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.387

1 (FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 1/01/09 THROUGH 1/31/09

SPUSD TRANS 08-09

9703

FUND:

PAGE: 1 RUN: 02/03/09 12:42:08

	GOV'T SEC	URITIES	GOV'T SECURITIES TIME DEPOSITS	SPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	00.	00.	N/A	75,950.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
EARNED INCOME YIELD THIS PERIOD:	2.555	000.	000.	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000.	000.	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	296.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	296.00	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

(PS/ERNPS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 1/31/09

PAGE: 1 RUN: 02/03/09 12:42:50

ALL FUNDS

	ASSETS	LIABILITIES	ASSETS LIABILITIES ASSETS LIABILITIES	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	59,358,671.13	00.	627,886.64	N/A	59,986,557.77
TOTAL NET EARNINGS THIS PERIOD:	46,079,936.05	00.	680,247.88	N/A	46,760,183.93
AVERAGE DAILY PORTFOLIO BALANCE:	2,943,611,643.32	00.	34,339,534.88	N/A	2,977,951,178.21
EARNED INCOME YIELD THIS PERIOD:	2.658	.000	3.363	N/A	2.666
END OF PERIOD PORTFOLIO BALANCE:	2,891,359,725.57	00.	15,200,000.00	N/A	N/A 2,906,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,887,335,459.16	.00	15,200,000.00	N/A	N/A 2,902,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.979	000.	3.174	N/A	1.985
WEIGHTED AVERAGE DAYS TO MATURITY:	482.41	00.	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	407.43	00.	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.666

(PS/ERNPS)

415-554-4487 CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-448

PORTFOLIO STATISTICS 7/01/08 THROUGH 1/31/09

100

PAGE: 1 RUN: 02/03/09 12:42:50

POOLED FUNDS FUND:

	GOV'T SEC	GOV'T SECURITIES TIME DEPOSITS	TIMB D	SPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	57,636,865.57	00.	627,886.64	N/A	58,264,752.21
TOTAL NET EARNINGS THIS PERIOD:	45,343,886.05	00.	680,247.88	N/A	46,024,133.93
AVERAGE DAILY PORTFOLIO BALANCE:	2,912,844,201.46	00.	34,339,534.88	N/A	N/A 2,947,183,736.35
EARNED INCOME YIELD THIS PERIOD:	2.643	000.	3.363	N/A	2.651
END OF PERIOD PORTFOLIO BALANCE:	2,856,359,725.57	00.	15,200,000.00	N/A	N/A 2,871,559,725.57
CURRENT AMORTIZED BOOK VALUE:	2,852,335,459.16	00.	15,200,000.00	N/A	N/A 2,867,535,459.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.972	000.	3.174	N/A	1.978
WEIGHTED AVERAGE DAYS TO MATURITY:	484.69	00.	295.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	408.80	00.	295.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.651

1 (FS/ERNFS)

CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 1/31/09 9703 SFUSD TRANS 08-09

PAGE: 1 RUN: 02/03/09 12:42:50

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITS	TIMB DE	SPOSITS	
	ASSETS	ASSETS LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL NET KARNINGS THIS PERIOD:	132,300.00	00.	00.	N/A	132,300.00
AVERAGE DAILY PORTFOLIO BALANCE:	8,790,697.67	00.	00.	N/A	8,790,697.67
EARWED INCOME YIELD THIS PERIOD:	2.555	000.	. 000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	M/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000.	000.	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	296.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	296.00	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

(SIRPT)

CITY/COUNTY OF SAN PRANCISCO
NR. WRWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY
INVESTMENT OFFNENDAM AS OF 1/31/09
SWITLEMENT BASICS
SWITLEMENT BASICS

PAGE: 1 RUN: 02/03/09 12:15:21

SUMMARY DESCRIPTION		CUPN	TRUNG	BOOK	PAR VALUE SHARES	BOOK VALUE
(inv Type) 11 TREASURY BILLS	8.37%(C)	895	.905	99.263	245,000,000.00	243,194,959.72
(Inv Type) 12 TREASURY NOTES	13.21%(C)	3.592	1.484 102.376	2.376	375,100,000.00	384,011,246.16
(Inv Type) 22 FEDERAL HOME LOAN BANK	5.81%(C)	4.281	2.270 105.259	5.259	160,395,000.00	168,830,735.48
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSW.	10.89% (C)	4.094	4.094 3.485 102.103	2.103	310,000,000.00	316,518,834.44
(Inv Type) 28 FEDERAL FARM CREDIT BANK	2.02%(C)	2.706	2.998 99.673	9.673	59,000,000.00	58,807,215.98
(Inv Type) 30 FHIMC Bonds	15.40¢(C)	2.396	2.396 2.078 100.570	0.570	445,000,000.00	447,538,358.00
(Inv Type) 31 FHLB FLOATER OTR ACT-360	12.20% (C)	1.968	1.968 1.958 100.010	0.010	354,500,000.00	354,535,200.00
(Inv Type) 33 FFCB FLOATER QTR ACT-360	1.72%(C)	.770	.770 100.000	000.00	50,000,000.00	50,000,000.00
(Inv Type) 35 FHLB FLOATER MONTHLY	.864 (C)	.391	.391 100.000	000.00	25,000,000.00	25,000,000.00
(Inv Type) 36 FHLMC FLOATER MO ACT-360	2.36%(C)	.335	.253 100.055	0.055	68,500,000.00	68,537,476.35
(Inv Type) 41 FNMA DISCOUNT NOTES	8.81% (C)	1.092	1.092 1.101 99.235	9.235	258,000,000.00	256,027,213.32
(Inv Type) 44 PMC DISCOURT NOTES	.68%(C)	1.250	1.250 1.261 99.139	9.139	20,000,000.00	19,827,777.78
(Inv Type) 81 COMMERCIAL PAPER DISC	3.394 (C)	2.955	2.999	98.531	100,000,000.00	98,530,708.34
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.52%(C)	2.680	2.680 100.000	000.00	15,200,000.00	15,200,000.00
(Inv Type) 1012 COLLATERAL C De	13.76%(C) REPORT TOTALS ASSETS FIXED	2.059	2.059 100.000 1.930 100.723	0.000	400,000,000.00	2.059 2.059 100.000 400,000,000.00 400,000,000.00

NEMLIN RANKIN 415-554-4487 SAN FRANCISCO INVESTMENT INVENTORY 40 CITY/COUNTY

(SIRPT)

MAJOR SORT KRY IS ICC# SETTLEMENT DATE BASIS

PAGE: 1 RUM: 02/03/09 12:15:21 384,011,246.16 168,830,735.48 316,518,834.44 58,807,215.98 447,538,358.00 354,535,200,00 50,000,000.00 25,000,000.00 68,537,476,35 256,027,213.32 19,827,777.78 15,200,000,00 365,000,000.00 2,871,559,725.57 98,530,708.34 243,194,959. ROOK VALITE 2,850,695,000.00 245,000,000.00 375,100,000.00 160,395,000.00 445,000,000.00 354,500,000.00 365,000,000.00 ------310,000,000.00 59,000,000.00 50,000,000.00 25,000,000.00 68,500,000.00 258,000,000.00 20,000,000.00 100,000,000.00 15,200,000.00 PAR VALUE SHARRS 99.139 -100.732 BOOK PRICE 99.263 102.376 105.259 99.673 100.570 100.010 .770 100.000 391 100.000 100.055 99.235 98.531 100.000 2.015 100.000 102.103 .253 YIELD .905 1.484 2.270 3.485 2.078 1.958 2.680 ---1.923 TRIDING 2.998 1.101 1.261 2.999 INVESTMENTS CUTSTANDING AS OF 1/31/09 NAO RATE 895 3.592 4.281 4.094 2.706 2.396 1.968 770 391 335 1.250 2.955 2.680 2.015 2.433 1.092 PIXED REPORT TOTALS 8.47% (C) 13.37% (C) 5.88% (C) 11.02% (C) 2.05% (C) (C) \$65.51 12.35% (C) 1.74% (C) .87% (C) 2.39% (C) 8.92% (C) (D) \$69. 3.43% (C) . 53% (C) 12.718 (C) ASSETS

23 PRDERAL MATIONAL MORTGAGE ASSW.

22 PEDERAL HOMB LOAN BANK

Inv Type) Inv Type) Inv Type)

Inv Type) 11 TREASURY BILLS 12 TREASURY NOTES

(Inv Type) Inv Type)

SUMMARY DESCRIPTION

28 PRDERAL PARM CREDIT BANK

Inv Type) 31 PHLB PLOATER OTR ACT-360

30 PHLMC Bonds

33 PPCB PLOATER OTR ACT-360

Inv Type)

35 PHLB PLOATER MONTHLY 41 FIRM DISCOUNT NOTES 44 PMC DISCOURT ROTES

Inv Type) Inv Type) Inv Type) Inv Type) (Inv Type)

36 PHIMC PLOATER NO ACT-360

81 COMMERCIAL PAPER DISC (Inv Type) 1010 PUBLIC TIME DEPOSIT

(Inv Type) 1012 COLLATERAL C Da

THE STATE OF STREET, SANSON, S

.....

CIHY/COUMHY OF SAN PRANCISCO NR. NUMBLIN RANKIN 415-554-4487

INVESTMENT MATURITY DISTRIBUTION PAGE: 1 AS OF 01/31/09 RUN: 02/03/09 12:15:25

ALL FUNDS

NO OF INV
9
7
7
٣
30
7
٣
17
0
3
0
0
0
0
77

Total number of funds represented:

1 (PS/EXMPS)

CITY/COUNTY OF SAN FRANCISCO MR. MEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 1/01/09 THROUGH 1/31/09

NOT FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 02/03/09 12:15:24

	ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES	ASSETS	POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00	00.	N/A	00.
TOTAL WET EARWINGS THIS PERIOD:	75,950.00	00.	00.	N/A	75,950.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
EARMED INCOME YIELD THIS PERIOD:	2.555	000.	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	296.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	296.00	00.	00.	N/A	N/A
NET PORTPOLIO YIRLD, 365-DAY BASIS:					2.555

	ŧ
_	
0	,
υ	,
S	
н	,
υ	
×	
4	Ī
×	u
14	Ţ
	,
×	4
K	
53	
	2
(h)	۲
0	Þ
	3
×	4
Н	۵
2	
Б	2
0	۲
ັ	Ė
ĭ	2
7	M
F	Þ
H	
u U	Ĭ,
U	4
	2

B: 1	ALUE	24,994,923.61 49,989,847.22 49,772,833.34 19,909,133.33	49,264,111.11	1, 357, 421. 90 51, 357, 421. 90 51, 367, 468. 75 51, 66, 468. 75 51, 65, 542. 97 66, 164, 062. 50 66, 302. 734. 38 66, 302. 734. 38 66, 302. 734. 38 73, 160. 156. 25	26,242,333,33 26,242,333,33 28,145,000.00 28,145,000.00 28,506,102,15 54,529,88,33 168,830,735,48	50,947,850,01 30,567,10,00 50,947,850,00 50,940,200,00 51,313,222,22 20,555,288,89	19,010,199.31
PAGE: 1 RUM: 02/03/09 12:15:21	BOOK VALUE	24,994 49,989 49,772 19,909	49,264	51,357 51,357 5,080 10,096 26,164 25,302 50,302 50,302 50,302 50,302	26,242 20,400 28,145 28,608 10,905 10,905 54,529	40,534 50,947 30,568 20,376 50,940 51,313 51,313 51,313 316,518	19,010
RUN: 0	PAR VALUE SHARES	25,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00	50,000,000.00	50,000,000,000,000,000,000,000,000,000,	25, 100, 000.00 20,000,000.00 27,250,000,000 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00 10,000,000.00	40,000,000,000,000,000,000,000,000,000,	19,000,000.00
\$ C 0	BOOK	99.980 99.546 99.546	1 1		102.376 104.969 102.002 100.000 104.984 109.058 109.058	2.886 101.336 3.553 101.896 3.553 101.896 3.558 101.880 3.556 102.626 3.596 102.626 3.596 102.626 3.596 102.626 3.596 102.626	3.203 100.054
н 🖫	TRDING	.085 .944 .944	1.502	1.682 1.682 3.797 4.250 3.864 3.341 1.677 1.677 1.459	1.484 1.957 2.867 1.740 3.375 1.954 1.954	2 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8 8	3.203
S A N F R A N C I I 4 15 - 5 5 4 I N V E N T O R Y NG AS OF 1/31/09 Y IS ICC# ITE BASIS	COPN	.085 .085 .940 .940	.895	4 4 4 5 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	3.592 5.000 3.875 11.740 5.050 4.875 4.875	3.125 4.330 4.330 4.330 4.120 4.120 4.120 4.120	2.875
SAN INVE NG AS OF	SAF/ PURP	00000	000		00000	0000000	000
1 6 2 9	MATURITY PURCHASE (TICKER) DATE		10/22/09 10/29/08 8.37%(C)	03/31/09 04/09/08 03/31/09 04/09/08 05/31/09 10/26/07 07/31/09 10/26/07 07/31/09 10/31/08 08/15/09 12/31/08 02/28/10 03/31/08 02/28/10 03/31/08 05/30/10 10/31/08	13.21%(C) 03/12/10 12/09/08 12/10/10 11/18/08 01/28/11 01/28/09 02/07/11 11/20/08 10/05/11 01/15/09 10/05/11 01/15/09	100 04/01/11 01/06/09 100 07/28/11 12/30/08 100 07/28/11 12/30/08 100 07/28/11 12/20/08 100 07/28/11 12/20/08 100 05/06/13 12/22/08 100 05/06/13 12/22/08	17/13/00
NEWLIN RANK INVESTWENTS OUTSTAN	MATURITY (TICKER)					04/01/11 07/28/11 07/28/11 07/28/11 05/06/13 05/06/13	11/61/20
NEWLIN INVE	FUND.	1000	100	100 100 100 100 100 100 100 100	000000	100 100 100 100 100 100 100	707
X C X H . E H .	COSIP	912791254 912791254 912795158 912795158	912795S44 BILLS	912828GL8 912828RE5 912828RE5 912828FF0 912828FP0 912828FP0 912828FP0 912828FS2 912828FS2 912828FS2 912828FS2	3133XJUSS 3133XRM49 3133XSTV0 31359WF61 3133XH843 3133XH843	31398APR7 31398ATA0 31398ATA0 31398ATA0 31398ARC8 31398ARC8 31398ARC8	CONTRACTO
	PTION		A 42095 T BILL SUBTOTAL (IRV Type) 11 TREASURY BILLS		SUBSULTAL (ILTW 1790) 12 TERANDRA NOTES A 4214 F H L B 1133XUNES SUBSULTAL (ILW 7790) 22 FERENAL HOME LOAN BANK	F H H A 111398ART 100 04/01/11 01/9 H H A 11398ART 100 07/54/11 12/9 H H A 11398ART 100 05/64/11 12/9 H H H A 11398ART 100 05/64/11 12/9 H H H A 11398ART 100 05/64/11 12/9 H H H H H H H H H H H H H H H H H H H	
	DESCRIPTION	8 T BILL 9 T BILL 9 T BILL 9 T BILL 4 T BILL	S T BILL YT VII) I	3 T NOTS 1 T NOTS 2 T NOTS 2 T NOTS 2 T NOTS 3 T NOTS 5 T NOTS 6 T NOTS	. (inv 1), 4 F H L B 4 F H L B 5 F H L B 6 F H H L B 6 F H H L B 1 F H L B 1 F H L B 1 F H L B 1 F H L B		2 2 4 5
(SIRPT)	INVSMT NO.	A 42138 A 42139 A 42098 A 42099 A 42094	A 42095 SUBTOTAL	A 42003 A 42013 A 41841 A 41842 A 42134 A 42135 A 4293 A 4299 A 42097	A 42114 A 42104 A 42105 A 42106 A 42143 A 42141 SUBTOTAL	A 42142 A 421310 A 421312 A 42132 A 42132 A 42127 A 42127 A 42127 A 42127	

C SAN PRANCISO MEWLIN RANKIN 0 CITY/COUNTY ×

PAGE: 2 RUM: 02/03/09 12:15:21

WLIM RANKIN 415-554-448 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 1/31/09 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

(STRPT)

50,916,000.00 20,366,400.00 26,255,958.00 50,000,000.00 50,000,000.00 50,024,900.00 50,010,000.00 50,010,000.00 39,797,016.67 58,807,215,98 50,000,000.00 50,000,000.00 147,538,358,00 00 50,027,355.00 19,984,700.00 50,010,000.00 154,535,200,00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 18,510,121.35 68,537,476.35 47,808,213.33 BOOK VALUE 4,500,900. 40,000,000.00 59,000,000.00 00 00 00 00 00 00 00 00 00 0000 88 000 : 00 445,000,000.00 154,500,000.00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 18,500,000.00 50,000,000.00 48,000,000.00 50,000,000.0 50,000,000.0 50,000,000.0 50,000,000.0 50,000,000.0 50,000,000.0 50,000,000 000 50,000,000. 4,500,000. 68,500,000. 25,000,000 50,000,000 PAR VALUE SHARRS 50,000,0 50,000, 99.969 BOOK PRICE 600 99.493 99.673 100.000 2.078 100.570 100.050 1.948 100.020 100.020 100.020 100.020 100.010 .770 100.000 100.000 100,000 .253 100.055 100.055 105.024 100,000 100.000 100.000 100.000 100.000 100.020 .391 100.000 99 101 .970 .970 .970 .948 .770 .391 .253 622 TRIME YIRLD 2.900 2.998 2.884 1.970 1.970 .970 2.300 1.918 1.948 1.948 1.948 1.958 2.706 .770 .335 COPN RATE 2.625 1.970 .970 .970 1.970 1.968 1.968 .770 .391 391 .335 .620 1.970 2.300 2.396 968 1.968 000 000 000 000 000 000 000 100 08/05/09 12/16/08 000 SAP/ PURP 100 07/16/10 12/09/08 100 07/16/10 12/09/08 100 08/23/10 11/17/08 100 01/23/12 01/23/09 100 01/23/12 01/23/09 100 01/23/12 01/23/09 MATURITY PURCHASE 100 10/26/09 08/26/08 100 12/28/09 09/18/08 04/21/11 11/10/08 01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/30/12 01/30/09 11/23/09 12/07/07 11/23/09 12/07/07 11/23/09 01/09/08 11/23/09 01/09/08 11/23/09 01/09/08 01/09/08 11/23/09 01/09/08 100 09/21/09 09/22/08 100 09/21/09 09/22/08 DATE 2.02% (C) 15.40%(C) 1.72% (C) 86% (C) 2.36% (C) 12.20% (C) 11/23/09 (TICKER) 100 8 8 1331YG46 - 100 80 28 PRDERAL PARM CREDIT BANK SUBTOTAL (Inv Type) 31 PHLB PLOATER OTR ACT-360 SUBTOTAL (Inv Type) 33 FPCB FLOATER OTR ACT-360 SUBTOTAL (Inv Type) 36 PHIMC PLOATER NO ACT-360 313589KA0 31331Y6X3 3133XMP61 A 42076 P H L B FLOATER MONTHLY 3133XPR28 3128X7CM2 3128X7CM2 1137EABO1 1137EABO1 3137EAAX7 1128X8GD8 128X8GD8 1128XRGDB 1128X8GD8 3128X8GD8 3133XMP61 3133XMP61 3133XMP61 3133XMP61 133XXF61 3133XWF61 SUBTOTAL (Inv Type) 35 FHLB FLOATER MONTHLY CUSID SUBTOTAL (Inv Type) 30 PHLMC Bonds OTR ACT 42100 P H L M PLOATER MONTHLY 42101 P H L M PLOATER MONTHLY 42137 P N M A DISCOUNT NOTE Ĕ Ĕ 42065 PPCB FLOATER OTR M C BONDS 41916 P H L B PLOATER 41924 P H L B PLOATER 41937 P H L B PLOATER 41938 F H L B FLOATER 41939 F H L B FLOATER B FLOATER FLOATER 41915 F H L B FLOATER DESCRIPTION 42151 FHLMC Bonds SUBTOTAL (Inv Type) 42145 F H L M C 42146 F H L M C 42146 F H L M C 42148 F H L M C 42115 F H L M C 42116 F H L M C 42103 F H L M C 42150 P H L M 41946 F H L B A 42102 F F CB HASALI NO.

4 4

	1
0	٥
υ	4
S	4
н	•
ບ	4
×	u
ž	u
2	1
E.	ď
	-
×	4
Ā	
S	
	×
ĵu,	۳
0	M
	×
×	4
H	æ
×	_
Þ	×
0	I
U	1 1
\	×
×	
H	-
н	
υ	~
	×
	_

(SIRPT)		I M V IMVE	INVESTMENT IN VENTORY INVESTORY OF YEAR OF 1/31/09 SORTHENDRY STREETS OF 1/31/09 SETTLEMENT DATE BASIS	THENT IN THE WAR WITH BATTER AND THE WALDER SORT KEY IS ICC#	N V E AS O IS IC I BASI	/ R M T O R Y S OF 1/31/09 ICC#	R Y /09	**************************************	RUN:	PAGE: 3	
INVS#T NO. DESCRIPTION	CUSIP	POND NO.	MATURITY (TICKER)	PURCHASE	SAP/ PURP	CUPN	TRDWG	BOOK	PAR VALUE SHARES	BOOK VALUE	
F N M A DISCOURT	313589KK8	100		12/04/08	000	1.200	1.210	99.157	50,000,000.00	49,578,333.33	
A 42112 F N M A DISCOURT NOTE A 42113 P W M A DISCOURT NOTE	313589KK8	0 5	08/14/09 12/04/08	12/04/08	000	1.200	1.210	99.157	50,000,000.00	•	
F W M A DISCOUNT	313589KN2	100		12/04/08	000	1 200	1 210	99.157	10,000,000.00		
F N M A DISCOUNT	313589KN2	100		12/04/08	000	1.200	1.210	99.147	50,000,000.00	49,573,333.33	
SUBTOTAL (IRV. Type) 41 FMMA DISCOUNT NOTES	NOWT NOTES		8.81% (C)	(3)		1.092	1.101	99.235	258,000,000.00	256,027,213.32	
2		;									
A 42108 F M C DISCOON! NOIS	31339/RE/	100	80/50/21 60/01/80 001	12/05/08	000	1.250	1.261	99.139	20,000,000.00	19,827,777.78	
SUBTOTAL (Inv Type) 44 PMC DISCOURT NOTES	JWT NOTES		. 68% (C)	(3)		1.250	1.261	99.139	20,000,000.00	19,827,777.78	
A 42066 BANK OF AMERICA C P	0660P0Q30	100	100 03/03/09 09/05/08	80/02/08	000	2.955	2.999	98.531	50,000,000.00		
A 42067 BARR OF MISRICA C.P.	066020030	100	03/03/03	80/50/60	000	2.955	2.999	98.531	50,000,000.00	49, 265, 354.17	
SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC	PAPER DISC		3.39% (C)	(2)		2.955	2.999	98.531	100,000,000.00	98,530,708.34	
A 42044 MISSION NATIONAL BANK PU		100	100 07/16/09 07/16/08	01/16/08	000	3.900	3.900	100.000	100,000.00		
A 42107 MISSION ARRA CREDIT UNIO		100	07/31/09 07/31/08 11/03/09 11/03/08	11/03/08	000	1 000	1 000	100.000	5,000,000.00	5,000,000.00	
A 42144 FIRST NATIONAL BANK PT		100	01/20/10 01/20/09	01/20/09	000	2.650	2.650	100.000	10,000,000.00	10,	
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	TIME DEPOSIT		.52% (C)	(2)		2.680	2.680	100.000	15,200,000.00	15,200,000.00	
							-				
		100	04/14/09 12/17/08	12/11/08	000	.870	.870	.870 100.000	50,000,000.00	50,000,000.00	
A 42123 BA COLLATERAL		100	04/14/09 12/17/08	12/17/08	000	.870	.870	100.000	50,000,000.00		
		001		12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00	
42117		100	11/23/09 12/09/08	12/09/08	000	2.520	2.520	100.000	15,000,000.00		
US BANK COLLATERAL		9703	11/23/09 12/09/08	12/09/08	000	2.520	2.520	100.000	35,000,000.00		
A 42119 US BANK COLLATERALIZE CO	0.4	100	12/08/09 12/09/08	12/09/08	000	2.390		100.000	50,000,000.00		
8 8		100		12/09/08	000	2.390	2.390	100.000	50,000,000.00	50,000,000.00	
SUBTOTAL (Inv Type) 1012 COLLATERAL C De	OAL C De		13.76%(C)	(3)		2.059	2.059	2.059 100.000	400.000.000.00	400.000.000.00	
			REPORT TOTALS							1	
			ASSETS	T.	FIXED	2.434	1.930	1.930 100.723	2,885,695,000.00	2,906,559,725.57	

BERESEE

CHAY/COUNTY OF SAN PRANCISCO

MEMLIM RAMKIM 415-554-4487
INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 1/31/09
MAURING SOFT INTENSITY
STRILLERENT INVENTENSITY

(STRPT)

PAGE: 1 RUM: 02/03/09 12:15:21

50,000,000.00 50,000,000.00 50,000,000.00 15,000,000.00 50,000,000.00 100.000.00 5,000,000.00 50,000,000.00 50.000.000.00 10,000,000.00 415,200,000.00 BOOK VALUE 100,000 00 00 00 00 8 000 415,200,000.00 15,000,000.0 35,000,000.0 50,000,000.0 50,000,000.0 50,000,000.0 50,000,000 100,000. 5,000,000. 100,000. 10,000,000.01 PAR VALLIR SHARRS PRICE 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100,000 100.000 100.000 100.000 100.000 1.000 2.520 2.650 2.390 870 2.520 3.900 2.750 2.390 2.390 .870 2.520 2.082 *** TRIME YIELD 520 2.520 2.390 2.390 2.390 870 .870 .520 2.082 CUPN 2.650 -MATURITY PURCHASE SAP/ 000 000 000 11/23/09 12/09/08 12/08/09 12/09/08 12/08/09 12/09/08 04/14/09 12/17/08 06/04/09 12/04/08 07/16/08 80/18//09 60/18//08 11/03/09 11/03/08 11/23/09 12/09/08 12/08/09 12/09/08 04/14/09 12/17/08 06/04/09 12/04/08 01/20/10 01/20/09 DATE REPORT TOTALS 100.00% (C) 60/91/40 (TICKER) 100 1703 CISTA SUBTOTAL (Bank) 19 BANK OF NEW YORK 42107 MISSION AREA CREDIT UNTO BANK COLLATERALIZE CD 42044 MISSION NATIONAL BANK PU BANK COLLATERALIZE CD BANK COLLATERALIZE CD 42055 FIRST MATICHAL BANK CD 42144 FIRST NATIONAL BANK PT UNION BANK COLLATERA UNION BANK COLLATERA US BAND COLLATERAL COLLATERAL COLLATERAL DESCRIPTION 88 80 SE 42118 42117 42119 42120 42121 42122 42123 42124 42125

415,200,000.00

415,200,000.00

2.082 100.000

2.082

PIXED

415-554-4487 SAN FRANCISCO NEWLIN RANKIN 0 CITY/CODMTY

INVESTMENT INVENTORY WITH MARKET VALUE

(RPTWKT)

PAGE: 1 RUN: 02/03/09 12:43:33

INVESTMENTS OUTSTANDING AS OF 01/31/09 MAJOR SORT KRY IS ICC#

90,315.55 184,952.97 -1,029,296.90 -16,406,25 121,093.75 242,187.50 250,781.25 -2,438,281.30 114,437.50 430,850.00 CURR ACCR INT UNREALIZED GAIN UNREALIZED LOSS 4,142.76 -8,285,52 36,126.22 184,952.97 896,347.71 -12,428.28 1,029,296.90 50,390.62 11,238.28 447,265.62 447,265.62 417,968.75 1,654,910.14 PRICE SOURCE SUNGARD 109, 791.67 SUNGARD SUNGARD 3,069.45 STINGARD SUNGARD SUNGARD STINGARD SUNGARD 766,483.52 SUNGARD SUNGARD 84,375.00 SUNGARD 651.59 SUNGARD 563,009.51 SUNGARD SUNGARD SUNGARD SUNGARD 27,071.82 SUNGARD 482,638.89 SUNGARD 1.534.72 121,416.66 48.566.67 195,277.78 195.277.78 565,143.06 766,483.52 52,520.72 1,126,019.02 125,414.36 125,414.36 4,413,686.51 25,585,937.50 20,831,250.00 MARKET VALUE MARKET PRICE 24,992,315.57 99.96926229508 49,984,631.15 99.96926229508 49,984,565.55 99.96913109756 19,993,826.22 99.96913109756 49,844,341.86 99.68868371212 49,844,341,86 99.68868371212 244,644,022.21 99.85470300000 00.6562500000 50,328,125.00 100.6562500000 5,064,062.50 101.2812500000 10,146,875,00 101.4687500000 5,206,781.25 102.0937500000 102.3437500000 51,171,875.00 .02.3437500000 50.750.000.00 101.5000000000 50,750,000.00 101.5000000000 51,578,125.00 103.1562500000 103.1562500000 381,856,781,25 101.8013280000 104.2187500000 104.1562500000 PAR/SHARES BOOK 25,000,000.00 50,000,000.00 50,000,000.00 49,772,833,34 20,000,000.00 19,909,133.33 50,000,000.00 50.000,000.00 49,264,111.11 245,000,000.00 243, 194, 959.72 50,000,000.00 51,357,421.90 5,000,000.00 5,080,468.75 10,000,000.00 10,096,484.38 5,100,000.00 5,165,542.97 25,000,000.00 26,164,062.50 50,000,000.00 52,328,125.00 50,000,000.00 50,302,734.38 50,000,000.00 50,302,734.38 50,000,000,00 51,160,156.25 30,000,000.00 30,696,093.75 375, 100, 000.00 384,011,246.16 25,000,000.00 26,242,333.33 20,000,000.00 49,989,847.22 19,264,111.11 CPN RATE YIM IR 0880 0850 0850 0880 9400 9443 9400 4800 .5000 .6817 .8750 .3407 .4593 1.4880 5.0000 3.8750 9443 1.5021 1.4800 1.5021 .8952 .9053 4.5000 .6817 4.8750 .7975 4.2504 .6250 3.8643 4.8750 3407 4.8750 2.0000 1.6772 2.0000 1.6772 2.8750 2.8750 1.4593 3.5872 1.9571 2.8671 OND. 000 100 100 000 000 100 100 000 100 100 100 SAFR 100 000 001 000 000 100 100 000 100 000 100 000 000 001 000 001 000 8.42% (M) 13.14%(M) 2 6 2 BANK RROK 912791254 12791.254 312795L58 312795L58 112795544 912795844 912828GL8 312828GL8 312828GY0 912828PP0 312828FP0 312828HS2 912828HS2 912828JC5 912828JC5 3133XJUS5 3133XRM49 312828FE5 912828GT1 CUSIP SUBTOTAL (Inv Type) 11 TREASURY BILLS SUBTOTAL (Inv Type) 12 TREASURY NOTES PURCHASE MATURITY DATE DESCRIPTION 01/06/09 04/02/09 01/06/09 04/02/09 10/31/08 04/23/09 04/09/08 03/31/09 04/09/08 03/31/09 10/16/07 05/31/09 12/31/08 08/15/09 03/31/08 02/28/10 03/31/08 02/28/10 10/31/08 06/30/10 10/31/08 06/30/10 12/09/08 03/12/10 11/18/08 12/10/10 10/31/08 04/23/09 10/29/08 10/22/09 10/29/08 10/22/09 10/26/07 05/15/09 10/23/07 07/31/09 12/31/08 08/15/09 A 42114 FHLB A 42104 PHLB 42094 T BILL 42138 T BILL 42139 T BILL 42098 T BILL BIT.I. BILL 42003 T NOTE 42013 T NOTE T NOTE 41841 T NOTE NOTE 42134 T NOTE 42135 T NOTE HOTE 41994 T NOTE 42096 T NOTE H F 42099 T 42095 41870 41862 41993 42097

æ

	PAGE: 2	RUN: 02/03/09 12:43:33
CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 01/31/09

(RPTMIT)

	DAVEST	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BANT	FUND	CIN RATE YIM IR	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
' ×	42143 F	нгв	3133XSTV0	19	100	1.7400	28.145.000.00	28.083.432.81	4 001 03	
		01/28/09 01/28/11		47	000	1.7400	28,145,000.00	99.7812500000	STINGARD	01 52 19
<	42106 P	X M M	31359MP81	19	100	5.0500	27,250,000.00	29,080,859,38	665,127.08	REG 4RT DD
		11/20/08 02/07/11		54	000	3.3751	28,608,102.15	106.7187500000	SUNGARD	
<	42140 F		3133XHB43	19	100	4.8750	10,000,000.00	10,756,250.00	157,083.34	
				54	000	1.9541	10,905,816.67	107.5625000000	SUNCARD	-14,150.00
*	42141 P	-	3133XHB43	19	100	4.8750	50,000,000.00	53,781,250.00	785,416.66	
		01/15/09 10/05/11		24	000	1.9541	54, 529, 083.33	107.5625000000	STINGARD	-70,750.00
	OTTOWN T.	Transfer agency agency and agency and and and a		2/100						
	SOBTOTION.			D. 60 € (M)		0 27.2.4	160,395,000.00	168,587,729.69	2,204,138.67	1,411,769.38
						6697.7	108,830,735.48	105.1078460000		-146,467.19
<	42142 P N M A	NHA	31398APR7	19	100	3.1250	40.000.000.00	40.125.000.00	416 666 67	
		01/06/09 04/01/11		54	000	2.8861	40,534,261,11	100.312500000	STREADED	79 400 00
<	42130 F		31398ATA0	1.9	100	4.3300	50,000,000.00	50,765,625.00	18.041.67	00.00=10
		12/30/08 07/28/11		54	000	3.5529	50,947,850.00	101.5312500000	SUNCARD	-182,225.00
<	42131 F	W H Y	31398ATA0	13	100	4.3300	30,000,000.00	30,459,375.00	10,825.00	
,				24	000	3.5529	30,568,710.00	101.5312500000	SUNGARD	-109,335.00
<	42132 F	N M N	31398ATA0	19	100	4.3300	20,000,000.00	20,306,250.00	7,216.67	
<	42133 P	M M A	TITERATED	10	000	4 3300	50,000,000,00	50 755 575 00	SUNCARD	-69,830.00
			24200000	2 7	000	3 5576	50,000,000.00	101 531350000	18,041.67	
<	42126 P	MMA	31398ARC8	13	100	4.1200	50.000.000.00	50.968.750.00	486 388 89	-1/4,575.00
		12/22/08 05/06/13		47	000	3.5958	51,313,222,22	101.9375000000	CHARDARD	-81 250 00
<	42127 P	MMA	31398ARC8	19	100	4.1200	50,000,000.00	50,968,750.00	486,388.89	
		12/22/08 05/06/13		47	000	3.5958	51,313,222.22	101.9375000000	SUNGARD	-81,250.00
<	42128 P	MMA	31398ARC8	19	100	4.1200	20,000,000.00	20,387,500.00	194,555.56	
		12/22/08 05/06/13		4.7	000	3.5958	20,525,288.89	101.9375000000	SUNGARD	-32,500.00
	SUBTOTAL	(Inv Type) 23 PROPERAL NATIONAL MORTER 10.83\$(M)	AL MORTGA 10	83% (M		4 0949	310 000 000 00	314 746 975 00	1 630 106 00	00
						3.4856	316,518,834.44	101.5312500000	***************************************	-810,365.00
<	42105 P P C B	B U B	31331YUD0	13	100	2.8750	19,000,000.00	19,469,062.50	253,399,31	603.012.50
		11/19/08 02/14/11		54	000	3.2029	19,010,199.31	102.4687500000	SUNGARD	
<	42102 P	6	31331YG46	19	100		40,000,000.00	40,775,000.00	291,666.67	1,033,400.00
		11/10/08 04/21/11		24	000	2.9000	39,797,016.67	101.9375000000	SUNGARD	
	SUBTOTAL	SUBTOTAL (Inv Type) 28 PEDERAL PARM CREDIT BAN	REDIT BAN 2	2.07% (M)		2.7055	59,000,000.00	60,244,062.50	545.065.98	1.636.412.50
						2.9975	58,807,215.98	102.1085810000		
						-				
<	42115 F	42115 F H L M C BONDS	3137EABQ1	19	100		50,000,000.00	51,437,500.00	67,708.33	521,500.00
		12/09/08 07/16/10		2	000		20,916,000.00	102.8750000000	STINGARD	
<	42116 P	H L M C BONDS	3137EABQ1	13	100	3.2500	20,000,000.00	20,575,000.00	27,083.33	208,600.00

CITY/COUNTY OF SAN FRANCISCO HR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT HARRET VALUE

(RPTMKT)

PAGE: 3 RUN: 02/03/09 12:43:33

INVESTMENTS OUTSTANDING AS OF 01/31/09 MAJOR SORT KEY IS ICC#

	INVEST	DESCRIPTION FORCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	UNREALIZED GAIN
*	m	OMINA	3137EAAX7	19	100	5.1250	25,000,000.00	26,468,750.00	562,326.06	511,750.00
				47	000	2.8843	26,255,958.00	105.8750000000	SUNGARD	
<	42145	F H L M C 01/23/09 01/23/12	3128X8GD8	19	100	1.9700	50,000,000.00	49,484,375.00	21,888.89	
4	42146 1	FELMC	3128X8GD8	19	100	1.9700	50,000,000.00	49.484.375.00	21 RRR R9	-515,625.00
		01/23/09 01/23/12		54	000	1.9700	50,000,000.00	98.96875000000	SUNGARD	-515,625.00
<	42147 1	F H L M C	3128X8GD8	13	100	1.9700	50,000,000.00	49,484,375.00	21,888.89	
4	42148	PHINC	3128XRGDR	# £	000	1 9700	50,000,000.00	49 484 375 00	SUNGARD	-515,625.00
				24	000	1.9700	50,000,000.00	98.96875000000	SUNGARD	-515.625.00
*	42149 1	FRIMC	3128X8GD8	19	100	1.9700	50,000,000.00	49,484,375.00	21,888.89	00.00
				54	000	1.9700	50,000,000.00	98.96875000000	SUNGARD	-515,625.00
<	42150 1	THE LEAD OF LAND AND ADDRESS OF LAND AND ADDRESS OF LAND AND ADDRESS OF LAND A	3128X8GD8	19	100	1.9700	50,000,000.00	49,484,375.00	21,888.89	
	42161	01/23/09 01/23/12	212080000	2.	000	1.9700	50,000,000.00	98.96875000000	SUNGARD	-515,625.00
<	16171	01/30/09 01/30/12	3128A8HA3	47	000	2.3000	50,000,000.00	49,640,625.00 99.28125000000	3,194.44 SUNGARD	-359.375.00
						-				
	SUBTOTAL	SUBTOTAL (Inv Type) 30 PHLMC Bonds	1	15.32% (M)	_	2.3940	445,000,000.00	445,028,125.00	791,645.50	1,241,850.00
						2.0777	447,538,358.00	100.0063200000		-3,453,125.00
<	41915 1	41915 F H L B FLOATER	3133XNP61	19	100	1.9680	50,000,000,00	50.062.500.00	191.333.33	77 800 00
				47	000	1.9988	49,984,700.00	100.125000000	SUNGARD	
<	41916 1	P H L B PLOATER	3133XNP61	19	100	1.9680	50,000,000.00	50,062,500.00	191,333.33	77,800.00
				41	000	1.9988	49,984,700.00	100.1250000000	SUNGARD	
<	41924 1	F H L B FLOATER	3133XNF61	19	100	1.9680	20,000,000.00	50,062,500.00	191,333.33	37,600.00
		12/28/07 11/23/09		47	000	1.9179	50,024,900.00	100.1250000000	SUNGARD	
<	41937	01/09/08 11/23/09	3133XNP61	13	100	1.9680	50,000,000.00	50,062,500.00	191,333.33	52,500.00
<	41938	F H L B FLOATER OTE ACT 360	3133XNP61		000	1 9680	20,000,000,00	50 062 500 00	101 222 22	00 000
		01/09/08 11/23/09		47	000	1.9478	50,010,000.00	100,1250000000	SUNGARD	26, 500.00
<	41939 B	F H L B FLOATER OTR ACT 360	3133XNF61	19	100	1.9680	4,500,000.00	4,505,625.00	17,220.00	4,725.00
				4.7	000	1.9478	4,500,900.00	100.1250000000	SUNGARD	
<	41940	01/09/08 11/23/09	3133XNP61	19	100	1.9680	50,000,000.00	50,062,500.00	191,333.33	52,500.00
<	41941 F	P H L B FLOATER OTR ACT 360	3133XNF61	13	100	1.9680	50,000,000.00	50,062,500.00	191,333,33	52.500.00
		01/09/08 11/23/09		4.7	000	1.9478	50,010,000.00	100.1250000000	SUNGARD	
	SUBTOTAL	SUBTOTAL (Inv Type) 31 FHLB FLOATER OTR ACT-36 12.22%(M)	R ACT-36 12	22 & (M	_	1.9680	354,500,000.00	354.943.125.00	1.356.553.31	407.925.00
						1.9580	354,535,200.00	100.125000000		
×		42065 PPCB FLOATER OTR 08/26/08 10/26/09	31331Y6X3	19	100	.7700	50,000,000.00	49,984,375.00	6,416.67	115 625 00
										0 1
	SUBTOTAL	SUBTOTAL (Inv Type) 33 FPCB FLOATER OTR ACT-36 1.72%(M)	R ACT-36	L. 72% (M	_	.7700	50,000,000.00	49,984,375.00	6,416.67	.00

CITY/COUNTY OF SAN PRANCISCO

		K		
MR. MENLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE		INVESTMENTS OUTSTANDING AS OF 01/31/09	AND IS THE TENT IS TO SOUTH
		(RPTMOCT)		

E X	N E W L I N INVESTMEN	EANKIN	RIORY	N TTH MAR	N L I H R A H K I H 4 1 5 - 5 5 4 - 4 INVESTMENT INVESTMENT VALUE	487		PAGE: 4
(RPTMKT)	INVESTM	MALTOR S	STAND ORT R	HAJOR SORT KEY IS ICCH	INVESTMENTS OUTSTANDING AS OF 01/31/09 MAJOR SORT KEY IS ICC#		RUM: 02/03,	RUM: 02/03/09 12:43:33
DESCRIPTION NUMBER PORCHASE NATURITY DATE	COSIP	BANK	PUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UMREALIZED GAIN PRICE SOURCE UMREALIZED LOSS
42076 F H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XRR28	19	100	.3910	25,000,000.00	24,968,750.00 99.87500000000	1,086.10 SUNGARD	-31,250.00
SUBTOTAL (Inv Type) 35 PHLB PLONTER MORTHLY	HOPTHLY	.86% (M)		.3910	25,000,000.00	24,968,750.00	1,086.10	-31,250.00
42100 F H L M PLOATER MONTHLY 09/22/08 09/21/09 42101 F H L M PLOATER MONTHLY 09/22/08 09/21/09	3128X7CN2 3128X7CN2	19 47 47	100 100 000	.3350 .2532 .3350	18,500,000.00 18,510,121.35 50,000,000.00 50,027,355.00	18,488,437.50 99.93750000000 49,968,750.00	1,893.68 SUNGARD 5,118.06 SUNGARD	-21,683.85
SUBSTOTAL (Inv Type) 36 PHIMC FLOATER HO ACT-36		2.36% (M)		.3350	68,500,000.00	68,457,187.50	7,011.74	.00
Be Be	313589KA0	19 47 19	1000	.6200 .6225 1.2000	48,000,000.00 47,808,213.33 50,000,000.00 49,578,333.33	47,860,800.00 99.71000000000 49,845,000.00	38,853.33 UPRICE 98,333.33	13,733.34
1 42112 F H M A DISCOUNT NOTE 12/04/08 08/14/09 14/2113 F M M A DISCOUNT NOTE 12/04/08 08/14/09 42110 F M M A NISCOUNT NOTE	313589KK8 313589KK8	19	1000	1.2000	50,000,000.00 49,578,333.33 10,000,000.00 9,915,666.67	49,845,000.00 99.6900000000 9,969,000.00	98,333.33 UPRICE 19,666.67 UPRICE	33,666.66
	589KN2	19 47 47 8.85# (M)	100	1.2000	49,573,333.33 50,000,000.00 49,573,333.33 258,000,000.00	49,845,000.00 99.69000000000 49,845,000.00 99.690000000000	98,333.33 UPRICE 98,333.33 UPRICE 451,853.32	173,333.34
12/05/08 08/10/09 SUBTOTAL (ITY TYPE) 44 PMC DISCOURT NOTES	313397KP7	19 54 .68%(M)	100	1.1005 1.2500 1.2609 1.2500	20,000,000.00 19,827,777.78 20,000,000.00 19,827,777.78	19,717,111.11 98.585555556 19,717,111.11 98.5855600000	40,277.78 SUNGARD 40,277.78	-150,944.45
42066 BANK OF AMERICA C P 09/05/06 03/03/09 42067 BANK OF AMERICA C P 09/05/06 03/03/09	06000030	10 40	100 000 100	2.9550 2.9991 2.9550 2.9991	50,000,000.00 49,265,354.17 50,000,000.00 49,265,354.17	49,865,416.67 99.7308333333 49,865,416.67 99.7308333333	611, 520.83 SUNGARD 611, 520.83 SUNGARD	-11,458.33

2.9550 100,000,000.00 99,730,833.34 1,223,041.66

SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 3.43%(M)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT VALUE

(RPIMKI)

INVEST

MARKET VALUE CURR ACCR INT UNREALIZED GAIN PAGE: 5 RUN: 02/03/09 12:43:33 PAR/SHARES INVESTMENTS OUTSTANDING AS OF 01/31/09
MAJOR SORT KEY IS ICC# CUSIP BANK PUND CPN RATE DESCRIPTION

NUMBER PURCHASE MATURITY DATE	BROK	SAPE	YTM TR	BOOK	MARKET PRICE	PRICE SOURCE	PRICE SOURCE UNREALIZED LOSS
42044 MISSION NATIONAL BANK PUBLI	19	100	3.9000	100,000.00	100,000.00	346.67	00.0
07/16/08 07/16/09	9	000	3.9000	100,000.00	100.000000000	USERPR	
42055 FIRST NATIONAL BANK CD	19	100	2.7500	5,000,000.00	5,000,000.00	46,979.17	00.00
07/31/08 07/31/09	63	000	2.7500	5,000,000.00	100.000000000	USERPR	
42107 MISSION AREA CREDIT UNION	19	100	1.0000	100,000.00	100,000.00	88.89	00.00
11/03/08 11/03/09	62	000	1.0000	100,000.00	100.000000000	USERPR	
42144 FIRST NATIONAL BANK PT	19	100	2.6500	10,000,000.00	10,000,000.00	8,833,33	00 0
01/20/09 01/20/10	63	000	2.6500	10,000,000.00	100.000000000	USERPR	
STREAMENT (Tax Taxe) 1010 BIBLIC TIME DEDOCT	(M) 4C3		2 6003	00 000 000	000 000 000		
			2.6803	15,200,000.00	100.00000000000	20,248.00	00.
42122 BA COLLATERAL	19	100	.8700	50,000,000,00	50,000,000.00	55.583.33	6
12/17/08 04/14/09	40	000	.8700	50,000,000.00	100.0000000000	USRRPR	9.
42123 BA COLLATERAL	19	100	.8700	50,000,000.00	50,000,000.00	55,583.33	00.00
12/17/08 04/14/09	40	000	.8700	50,000,000.00	100.000000000	USERPR	
42124 UNION BANK COLLATERA	19	100	2.5200	50,000,000.00	50,000,000.00	206,500.00	0.00
	46	000	2.5200	50,000,000.00	100.000000000	USERPR	
42125 UNION BANK COLLATERA	19	100	2.5200	50,000,000.00	50,000,000.00	206,500.00	00.00
	46	000	2.5200	50,000,000.00	100.000000000	USBRPR	
42117 US BANK COLLATERAL	19	100	2.5200	15,000,000.00	15,000,000.00	56,700.00	0.00
	4.4	000	2.5200	15,000,000.00	100.0000000000	USERPR	
42118 US BANK COLLATERAL	19	9703	2.5200	35,000,000.00	35,000,000.00	132,300.00	00.00
12/09/08 11/23/09	4.4	000	2.5200	35,000,000.00	100.000000000	USERPR	
42119 US BANK COLLATERALIZE CD	19	100	2.3900	20,000,000.00	20,000,000.00	102,902.78	00.00
	44	000	2.3900	50,000,000.00	100.000000000	USERPR	
42120 US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	50,000,000.00	102,902.78	00.00
	44	000	2.3900	50,000,000.00	100.000000000	USERPR	
42121 US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	50,000,000.00	102,902.78	00.00
12/09/08 12/08/09	44	000	2.3900	50,000,000.00	100.000000000	USERPR	
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds	13.77% (M)		2.0588	400,000,000.00	400,000,000.00	1,021,875.00	00.
			2.0588	400,000,000.00	100.000000000		
				机转换机机 化苯甲基苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲苯甲			

GRAND TOTAL

7,979,948.09

14,322,168.38

2905318777.60

2885695000.00

2.4311 ----

SKEEPERSON OF THE PERSON OF TH

CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT NAMES VALUE

(RPIMET)

et

PAGE: 1 RUN: 02/03/09 12:44:14

INVESTMENTS OUTSTANDING AS OF 01/31/09

HE	DIVEST	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BROK	SAPE	SAFE YTM TR	PAR/SHARES BOOK	MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
1	42138 T	T BILL	912791254	19	100	.0850	25,000,000.00	24,992,315.57	1,534.72	
		01/06/09 04/02/09		47	000	.0850	24,994,923.61	99.96926229508	SUNGARD	-4,142.76
	42139 T	T BILL	912791254	19	100	.0850	50,000,000.00	49,984,631.15	3,069.45	
	4 90004	01/06/09 04/02/09	0117705750		000	0820	49,989,847.22	99.96926229508	SUNGARD	-8,285.52
			977 133739	5.4	000	9443	49 772 833 34	49,984,565.55	121,416.66 graerann	90,315.55
	42099 T		912795L58	13	100	.9400	20,000,000.00	19,993,826.22	48.566.67	26. 126. 22
		10/31/08 04/23/09		54	000	.9443	19,909,133.33	99.96913109756	SUNGARD	
	42094 T	T BILL	912795844	19	100	1.4800	50,000,000.00	49,844,341.86	195,277.78	384,952.97
				54	000	1.5021	49, 264, 111.11	99.68868371212	SUMBARD	
	42095 T	10/29/08 10/22/09	912795544	19	100	1.4800	50,000,000.00 49,264,111.11	49,844,341.86 99.68868371212	195,277.78 SUNCARD	384,952.97
	BRIOTAL	SUBTOTAL (Inv Type) 11 TREASURY BILLS		8.52% (M)	_	.8952	245.000.000.00	244.644.022.21	565.143.06	17 745 368
						.9053	243, 194, 959.72	99.85470300000		-12,428.28
	42003 T NOTE	HOTE	912828GL8	19	100	4.5000	50,000,000.00	50,328,125,00	766.483.52	
		04/09/08 03/31/09		47	000	1.6817	51,357,421.90	100.6562500000	SUNGARD	-1.029.296 90
	42013 T		912828GL8	19	100	4.5000	50,000,000.00	50,328,125.00	766,483.52	
				4.7	000	1.6817	51,357,421.90	100.6562500000	SUNGARD	-1,029,296.90
	41870 T		912828FE5	19	100	4.8750	5,000,000.00	5,064,062.50	52,520.72	
				40	000	3.7975	5,080,468.75	101.2812500000	SUNGARD	-16,406.25
	T 18818	MOTS 05/11/00	912828GT1	13	100	4.8750	10,000,000.00	10,146,875.00	84,375.00	50,390.62
	ATRK2 T	TO 16/01 05/31/05	012828070		000	4.2504	10,036,484.38	101.4687500000	SUNGARD	
		10/23/07 07/31/09	01000000	4 6	000	3.8643	5.165.542.97	102 0937500000	CTRACADO	41,238.28
	42134 T	T NOTE	912828PP0	19	100	4.8750	25,000,000.00	25,585,937,50	563.009.51	
				93	000	.3407	26,164,062.50	102.3437500000	SUNGARD	-121,093.75
	42135 T		912828FP0	19	100	4.8750	20,000,000.00	51,171,875.00	1,126,019.02	
	-	12/31/08 08/15/09		93	000	.3407	52,328,125.00	102.3437500000	SUNGARD	-242,187.50
	41993 T	NOTE OF CO. CO.	912828HS2	19	100	2.0000	20,000,000.00	50,750,000.00	425,414.36	447,265.62
	# 400 th	03/31/08 02/28/10	000000000000000000000000000000000000000		000	1.6772	50, 302, 734.38	101.5000000000	SUNGARD	
			912828HS2	1 1	0 0	1 6773	50,000,000.00	20,750,000.00	425,414.36	447,265.62
	42096 T		912828JC5	19	100	2.8750	50.000.000.00	51.578.125.00	127 071 82	417 969 75
		10/31/08 06/30/10		4.7	000	1.4593	51,160,156,25	103 156250000	STREAM	
	42097 T	-	912828JC5	19	100		30,000,000.00	30,946,875.00	76.243.09	250.781.25
		10/31/08 06/30/10		4.7	000	1.4593	30,696,093.75	103.1562500000	SUNGARD	
	UBTOTAL	SUBTOTAL (Inv Type) 12 TREASURY NOTES	13	13.30% (M)	_	3.5872	375,100,000.00	381,856,781.25	4.413.686.51	1.654.910.14
						1.4880	384,011,246.16	101.8013280000		-2,438,281.30
	42114 P H L B	a i	2122 W.TITOS	0	9	9	25 000 000 00	02 603 430 36	407 630 00	27 404 404
		12/09/08 03/12/10	200000000000000000000000000000000000000	54	000		26.242,333.33	104,2187500000	SUNCARD	114,437.
	42104 W H T. R	0 0	2123 TOWARD		-					

	PAGE: 2	RUN: 02/03/09 12:44:14
CITY/COURTY OF SAN TRANCISCO		17) INVESTMENTS OUTSTANDING AS OF 01/31/09 MAJOR SORT KET IS FUND
	100000	(KPIPEKI)

2 2	BANK			CPN RATE	1	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
	3133XSTV0 31359MP81	19	100	1.7400 1.7400 5.0500 3.3751	28,145,000.00 28,145,000.00 27,250,000.00 28,608,102.15	28,083,432.81 99.7812500000 29,080,859.38 106.718750000	4,081.03 SUNGARD 665,127.08 SUNGARD	-61,567.19 866,481.88
	3133XHB43	13 24 13	0 0 0 0	4.8750	10,905,816.67 50,000,000	10,756,250.00 107.562500000 53,781,250.00	157, 083.34 SUNGARD 785, 416.66	-14,150.00
3	SUBTOTAL (Inv Type) 22 PEDERAL HOME LOAN BANK 5	5.87% (M)		4.2746	160,395,000.00	168,587,729.69	2,204,138.67	1,411,769.38
	31398APR7 31398ATA0	19 54 19	100	3.1250 2.8861 4.3300	40,000,000.00 40,534,261.11 50,000,000.00	40,125,000.00 100.3125000000 50,765,625.00	416,666.67 SUNGARD 18,041.67	-79,400.00
	31398ATA0	54 54	000	3.5529	50,947,850.00 30,000,000.00 30,568,710.00	101.5312500000 30,459,375.00 101.5312500000	SUNGARD 10,825.00 SUNGARD	-182,225.00
	31398ATA0 31398ATA0	19 19 54	0000	4.3300 3.5576 4.3300 3.5576	20,000,000.00 20,376,080.00 50,000,000.00 50,940,200.00	20,306,250.00 101.5312500000 50,765,625.00 101.5312500000	7,216.67 SUNGARD . 18,041.67 SUNGARD	-69,830.00
m m	31398ARC8	19 47 19	1000	4.1200 3.5958 4.1200 3.5958	50,000,000.00 51,313,222.22 50,000,000.00 51,313,222.22	50,968,750.00 101.937500000 50,968,750.00 101.9375000000	486,388.89 SUNGARD 486,388.89 SUNGARD	-81,250.00
STAL STALL	42128 F N M A 31398ARCH 19 12/22/08 05/06/13 SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGA 10.978 (M)	47 47 97	000	4.1200 3.5958 4.0949 3.4856	20,000,000.00 20,525,288.89 	20,387,500.00 101.9375000000 	194,555.56 SUNGARD 3,638,125.02	-32,500.00
	31331XUD0 31331XG46	19 54 19	100 100 000	2.8750 3.2029 2.6250 2.9000	19,000,000.00 19,010,199.31 40,000,000.00 39,797,016.67	19,469,062.50 102.4687500000 40,775,000.00	253,399.31 SUNGARD 291,666.67 SUNGARD	603,012.50
CRE	SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN 2	2.10% (M)	_	2.9975	59,000,000.00 58,807,215.98	60,244,062.50	545,065.98	1,636,412.50
	3137EABQ1 3137EABQ1	19 54 19 54	100 000 100 000	3.2500 2.0810 3.2500 2.0810	50,000,000.00 50,916,000.00 20,000,000.00 20,366,400.00	51,437,500.00 102.8750000000 20,575,000.00 102.8750000000	67,708.33 SUNGARD 27,083.33 SUNGARD	521,500.00

CITY/COURTY OF SAN PRANCISCO

415-554-4487 NEWLIN RANKIN

INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 01/31/09 MAJOR SORT FORY IS FUND N X

(RPINKI)

PAGE: 3 RUN: 02/03/09 12:44:14

	DAVEST	DESCRIPTION PURCHASE MATURITY DATE	ATE	BROK	SAFE	YTH TR	BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
100 1.9700 50,000,000.00 93,649,375.00 2708ARAD 100 1.9700 50,000,000.00 94,649,375.00 2708ARAD 100 1.9700 50,000,000.00 94,649,375.00 27,486.8 99 100 1.9700 50,000,000.00 94,649,375.00 27,886.8 99 100 1.9700 50,000,000.00 94,649,375.00 27,886.8 99 100 1.9700 50,000,000.00 94,649,375.00 27,886.8 99 100 1.9700 50,000,000.00 94,649,375.00 27,886.8 99 100 1.9700 50,000,000.00 94,649,375.00 27,886.8 99 100 1.9700 50,000.000.00 94,649,375.00 27,886.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,886.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,886.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,888.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,888.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,888.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,888.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,888.8 99 100 1.9700 50,000.000.00 94,644,375.00 27,888.8 99 100 100 100 100 100 100 100 100 100			3137EAAX		100		25,000,000.00	26,468,750.00	562,326.06	511.750.00
1,1970 5,000,000.00 49,444,170.00 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5487500000 57,1868.99 1,970 5,000,000.00 99,5497500000 57,1868.99 1,970 5,000,000.00 99,5497500000 57,1868.99 1,986 5,000,000.00 99,5497500000 57,1868.99 1,986 5,000,000.00 99,5497500000 57,1878,200 1,986 5,000,000.00 50,002,500.00 1,986		11/17/08 08/23/10		•	000		26,255,958.00	105.8750000000	SUNGARD	
10.0 1.9700 50.000.0000.0 89.4867.375.00 21.888.819 20.000.0000.00 29.4867.375.00 21.888.819 20.000.0000.00 29.4867.375.00 21.888.819 20.000.0000.00 29.4867.375.00 21.888.819 20.000.0000.00 29.4867.375.00 21.888.819 20.000.0000.00 29.4867.375.00 21.888.819 20.000.0000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 21.888.819 20.000.000.00 29.4867.375.00 20.000.000.00 29.4867.375.00 20.000.000.00 29.4867.375.00 20.000.000.00 29.4867.375.00 20.000.000.00 29.4867.375.00 20.000.000.00 29.4867.375.00 20.000.000.00 29.2867.000.00 29.2			3128X8GD		100		50,000,000.00	49,484,375.00	21,888.89	
000 1.9700 50,000,0000,00 94,944,712,00 271,888,89 000 1.9700 50,000,0000,00 94,944,712,00 271,888,89 000 1.9700 50,000,0000,00 94,944,712,00 271,888,89 000 1.9700 50,000,0000,00 94,944,712,00 271,888,89 000 1.9700 50,000,0000,00 94,944,712,00 271,888,89 000 1.9700 50,000,000,00 94,944,712,00 271,888,89 000 1.9700 50,000,000,00 94,944,712,00 271,888,89 000 1.9700 50,000,000,00 94,944,712,00 271,888,89 000 1.9700 50,000,000,00 94,944,712,00 271,888,89 000 1.9700 50,000,000,00 94,944,712,00 271,888,89 000 1.9700 50,000,000,00 94,944,712,00 271,888,89 000 1.9880 50,000,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,500,000,00 94,944,712,00 74,444,944,944,712,00 94					000		50,000,000.00	98.96875000000	SUNGARD	-515,625.00
10.0 1.9700 50.000.000.00 89.56875000000 1.9708.2429. 10.0 1.9700 50.000.0000.00 89.56875000000 21.6868 89.5000.000.000.00 89.56875000000 21.6868 89.5000.000.000.00 89.56875000000 21.6868 89.5000.000.000.00 89.56875000000 21.6868 89.5000.000.000.00 89.56875000000 21.6868 89.5000.000.000.00 89.56875000000 21.6868 89.5000.000.000.000.00 89.56875000000 21.6868 89.5000.000.000.00 89.56875000000 21.6868 89.5000.000.000.000.000.000.000.000.000.0			3128X8CD		100		50,000,000.00	49,484,375.00	21,888.89	
1,2700 50,000,0000, 00 49,444,173; 00 21,868 89 90 1,9700 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,173; 00 50,000; 0000; 00 49,444,170; 00 50,000; 0000; 00 49,444,170; 00 50,000; 0000; 00 49,444,170; 00 50,000; 0000; 00 49,444,170; 00 50,000; 0000; 00 49,444,170; 00 50,000; 0000; 00 49,444,170; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 0000; 00 50,000; 00 50,000; 0000; 00 50,000; 00		01/23/09 01/23/12		-	000		50,000,000.00	98.96875000000	SUNGARD	-515,625.00
19.00 1.9700 50.000.000.00 89.4646.2795.0000 1.9708.2489. 10. 1.9700 50.000.0000.00 89.4646.2795.000 21.4864.899 10. 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.0000.00 89.4646.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 50.000.000.00 89.4460.2795.000 1.9700 1.9476 50.000.000.00 89.4460.2795.000 1.9700 1.9476 50.000.000.00 89.4460.2795.000 1.9700 1.9700 89.4460.000.000.00 89.4460.2795.000 1.9700 1.9700 89.4460.2700.000 1.9700 1.9700 89.4460.2700.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460.000 1.9700 1.9700 89.4460		HIMC	3128X8CD		100		50,000,000.00	49,484,375.00	21,888.89	
1,1700 1,1700 1,1800 1		01/23/09		-	000		20,000,000.00	98.96875000000	SUNGARD	-515,625.00
10.0 1.9700 50,000,000,000 91,5464,375,000 1.9700 50,000,000,000 91,5464,375,000 1.9700 50,000,000,000 91,5464,375,000 1.9700 50,000,000,000 91,5464,375,000 1.9700 50,000,000,000 91,5464,375,000 1.9700 50,000,000,000 91,5464,375,000 1.9700 50,000,000,000 91,5464,575,000 1.9740 1			3128X8CD		100		50,000,000.00	49,484,375.00	21,888.89	
000 1.9700 60,000,000 99,8697500000 27,868.9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9		01/23/09 01/23/12			000		50,000,000.00	98.96875000000	SUNGARD	-515,625.00
100 1.9700 50,000,000,00 81,468,475,50 21,488,89 100 1.9700 50,000,000,00 81,468,475,50 21,488,89 100 2.3000 50,000,000,00 81,468,775,50 21,488,89 100 2.3000 50,000,000,00 82,461,625,00 31,194,44 100 2.3000 50,000,000,00 82,2125500000 51,194,44 100 2.3000 50,000,000 645,021,125,00 791,645,50 100 1.9888 67,000,000 67,002,500,00 191,133,33 1.9888 67,000,000 67,002,200,000 67,002,500,00 1.9888 67,000,000 67,002,200,000 67,002,500,00 1.9888 67,000,000 67,002,200,000 67,002,200,000 1.9888 67,000,000 67,002,200,000 1.9888 67,000,000 67,002,200,000 1.9888 67,000,000 67,002,200,000 1.9888 67,000,000 67,002,200,000 1.9888 67,000,000 67,002,200,000 1.9888 67,000,000 67,002,200,000 1.9888 67,000,000			3128X8GD		100		50,000,000.00	49,484,375.00	21,888.89	
000 1.9700 50,000,000 49,464,775,00 27,468,89 91 000 0.2,3000 50,000,000,00 9,464,662,525,00 20,230,000 0.0 2,3000 50,000,000 0.0 49,464,625,00 0.0 2,3000 50,000,000,00 9,464,625,00 0.0 3,194,44 40 0.0 2,3000 50,000,000,00 9,45,625,00 0.0 19,464,500,000,00 9,464,622,00 0.0 19,464,500,000,00 19,645,000,00 10,000,230,000 0.0 19,464,500,000,00 19,645,500,00 10,194,333,33 0.0 19,444,500,000,00 19,645,500,00 10,124,623,000,00 19,443,000,00 19,424,500,00 10,124,500,00 19,424,500,00 10,124,500,00 19,424,500,00 10,124,500,		01/23/09 01/23/12			000		50,000,000.00	98.96875000000	SUNGARD	-515,625.00
100 1.9700 50,000,000 89,540,625,000 31,134.44 000 2,3000 50,000,000 00 99,241,25000000 31,134.44 000 2,3000 50,000,000 00 45,540,25000000 31,134.44 000 2,3000 50,000,000 00 45,521,25000000 31,134.44 000 1,946 64,5000,000 00 50,622,5000 19,143.33 000 1,946 64,5000,000 50,062,500 19,131.33 000 1,946 64,944,700,00 10,125,000000 19,144,134,144,100 000 1,946 64,944,700,00 10,125,000000 19,144,134,144,100 000 1,947 64,944,700,00 10,125,000000 19,144,134,144,100 000 1,947 64,000,000 10,125,000000 19,143,133,134 000 1,947 64,000,000 10,125,000000 19,143,133,134 000 1,947 64,000,000 10,125,000000 19,144,134,134 000 1,947 64,000,000 10,125,000000 19,144,134,134 000 1,947 64,000,000 10,125,000000 19,144,134,134 000 1,947 64,000,000 10,125,000000 19,144,134,134 000 1,947 64,000,000 10,125,000000 19,144,134,134 000 1,947 64,000,000 10,125,000000 19,144,134,134 000 1,947 64,000,000 10,125,000000 19,144,135,134 000 1,947 64,000,000 10,125,000000 19,144,135,200,000 19,144,131,131,131 000 1,947 64,000,000 10,125,000000 19,144,135,200,000 19,144,135,200,000 19,144,131,131,131 000 1,947 64,000,000 10,125,0000000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,135,200,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,130,000 19,144,			3128X8GD		100		50,000,000.00	49,484,375.00	21,888.89	
100 2.3000 50,000,000 49,646,625,000 31.95,444 2.3440 445,000,000,000 49,625,000 31.95,445 2.3440 445,000,000 00 45,028,125,000 791,645 2.3470 445,000,000 00 40,022,200000 191,331,33 100 1.9660 50,000,000 00 50,062,2000000 191,331,33 100 1.9660 50,000,000 00 50,062,2000000 191,331,33 100 1.9660 50,000,000 00 100,062,2000000 191,331,33 100 1.9660 50,000,000 00 100,062,2000000 191,331,33 100 1.9660 50,000,000 00 100,062,200 191,331,33 100 1.9460 50,000,000 00 100,062,200 191,331,33 100 1.9460 50,000,000 00 100,062,200 191,331,33 100 1.9460 50,000,000 00 100,062,200 191,331,33 100 1.9470 50,010,000 10 100,000,000 100,000,000 100,000,000 100,000,000 1.9470 50,010,000 100,000,000 10		01/23/09 01/23/12		54	000		50,000,000.00	98.96875000000	SUNGARD	-515,625.00
2 3340 45,000,000. 00 99,28128000000 5THRAND 2 3777 447,531,585.00 145,002185.00 791,645.50 2 20777 447,531,585.00 100.00562200000 1 9988 69 984,700.00 10,125,000000 19,131,313.33 000 1 9988 69 984,700.00 10,125,000000 19,131,313.33 000 1 9988 69 984,700.00 10,125,000000 19,131,313.33 000 1 9988 69 984,700.00 10,125,000000 19,131,313.33 000 1 9988 69 984,700.00 10,125,000000 19,131,313.33 000 1 9988 69 984,700.00 10,125,000000 19,131,313.33 000 1 9988 69 984,700.00 10,125,000000 19,131,313.33 000 1 948 69 984,000.00 10,125,000000 19,131,313.33 000 1 948 69,000.00 10,125,000000 19,131,313.33 000 1 948 69,000.00 10,125,000000 19,131,313.33 000 1 948 69,000.00 10,125,000000 17,720.00 01 1948 69,000.00 10,125,000000 17,720.00 01 1948 69,000.00 10,125,000000 13,131,33.33 000 1 948 69,000.00 10,125,000000 18,131,331.33 000 1 948 69,000.00 10,125,000000 18,131,331.33 000 1 948 69,000.00 10,125,000000 18,131,331.33 000 1 948 69,000.00 10,125,000000 18,131,331.33 000 1 948 69,000.00 10,125,000000 18,131,331.33 000 1 948 69,000.00 10,125,000000 18,131,331.33 000 1 948 69,000.00 10,125,000000 18,136,555.33		PHLMC Bonds	3128X8HA		100		50,000,000.00	49,640,625.00	3,194.44	
2. 1340 445,000,000.00 445,028,125.00 791,645.50 2.0777 447,538,588.00 100.065220000 791,645.50 2.0777 447,538,588.00 100.065220000 791,645.50 2.0777 447,538,588.00 100.0652200000 1998 9.084,700.000.00 50.062,500.00 191,333.33 70.000,000.00 1998 9.084,700.000.00 1998 9.084,700.000.00 1998 9.084,700.000.00 1998 9.084,700.000.00 1998 9.084,700.000.00 1998 9.098,700.000.00 1998 9.098,700.000.00 1998 9.098,700.000.00 1998 9.098,700.000.00 1998 9.098,700.000.00 1998 9.098,700.000.00 10.000.000.00 1998 9.000.000.00 10.000.000.00 10.000.000.00 10.000.00		01/30/09 01/30/12		47	000		50,000,000.00	99.28125000000	SUNGARD	-359,375.00
2 0777 447,538,358,00 100.0062200000 100 1.9660 60,000,000.00 50,062,500.00 1931.313.33 100 1.9660 50,000,000.00 10.010.2500000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9660 50,000,000.00 10.010.25000000 1931.313.33 100 1.9670 50,000.00 10.010.25000000 1931.313.33 100 1.9670 50,000.00 10.01250000000 1931.313.33 100 1.9670 50,000.00 10.0125000000 1931.313.33 100 1.9670 50,000.00 10.0125000000 1931.313.33 100 1.9670 50,000.00 10.01250000000 1931.313.33 100 1.9670 50,000.00 10.01250000000 1931.313.33 100 1.9670 50,000.00 10.01250000000 1931.313.33 100 1.9670 50,000.00 10.01250000000 1931.313.33 100 1.9670 50,000.00 10.01250000000 1931.313.33	DETOTAL	(Inv Type) 30 PHLMC Box		15.50%	Î.	2.3940	445,000,000.00	445,028,125.00	791.645.50	1.241.850.00
100 19660 (20.00,000,00 50,062,560,00 50,131,131,33 100 19680 (49.944,700,00 100,125,000,00 19,131,33,33 100 19680 (49.944,700,00 100,125,000,00 19,131,33,33 100 19680 (49.944,700,00 100,125,000,00 19,131,33,33 100 1979 (50.024,900,00 100,125,000,00 19,131,33,33 100 19478 (50.000,00 100,125,000,00 19,131,33,33 100 19478 (50.000,00 100,125,000,00 19,131,33,33 100 19478 (50.000,00 100,125,000,00 19,131,33,33 100 19478 (50.000,00 100,125,000,00 19,133,33 100 19478 (50.000,00 100,125,000,00 19,133,33 19680 345,500,00 00 100,125000000 19,133,33 19680 345,500,00 00 100,125000000 19,134,53 19680 345,500,00 00 100,125000000 19,134,53						2.0777	447.538.358.00	00000052500 001		-2 452 12E OF
000 1.9988 6.9 994,770.0 0 100,1256,000.0 131,313.3 3 001 1.9888 6.9 984,770.0 0 100,1256,000.0 131,313.3 3 002 1.9888 6.9 984,770.0 0 100,1256,000.0 131,313.3 3 003 1.9888 6.9 984,770.0 0 100,1256,000.0 131,313.3 3 004 1.9888 6.9 984,770.0 0 100,1256,000.0 131,313.3 3 005 1.9888 6.9 000,000.0 0 50,062,500.0 131,313.3 3 005 1.9888 6.0 000,000.0 0 100,1256,000.0 131,313.3 3 005 1.9888 6.0 000,000.0 0 100,1256,000.0 131,313.3 3 006 1.9888 6.0 000,000.0 0 100,1256,000.0 131,313.3 3 007 1.9888 8.0 000,000.0 100,1250,000.0 131,313.3 3 007 1.9888 8.0 000,000.0 100,1250,000.0 11,313.3 3 007 1.9888 8.0 000,000.0 100,1250,000.0 1,356,553.3 1 4										
100 1.9886 95,000,000 00 50,002,500 00 191,331,331,331,331,331,331,331,331,331,	41915 P	PHLB FLOATER	3133XNP6		100		50,000,000.00	50,062,500.00	191,333.33	77,800.00
000 1.9586 90.000,000.00 10.00 50,005,500.00 1391313131 000 1.9586 90.994,700.00 100.12500000000 50783313 000 1.9775 50,000,000.00 10.01250000000 50783313 000 1.9778 50,000,000.00 10.01250000000 50783313 000 1.978 60,000,000.00 10.01250000000 50783313 000 1.978 60,000,000.00 10.01250000000 50783313 000 1.978 60,000,000.00 10.01250000000 50783313 000 1.978 50,000.00 10.01250000000 50783313 000 1.978 50,000.00 50.052,500.00 11,131,313.30 000 1.978 50,000.00 50.052,500.00 11,131,313.30					000		49,984,700.00	100.1250000000	SUNGARD	
100 1.9988 9.994,700 0.10 10.1230000000 1.9680 50,000,000 0.0 50,062,500 0.0 191,333,330 100 1.9786 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.9786 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 50,062,500 0.0 191,333,33 100 1.978 50,000,000 0.0 54,962,500 0.0 191,333,33 100 1.978 50,000,000 0.0 54,962,500 0.0 191,333,33 100 1.978 50,000,000 0.0 54,962,500 0.0 194,333,33 100 1.978 50,000,000 0.0 54,962,500 0.0 194,333,33 100 1.978 50,000,000 0.0 54,962,500 0.0 194,333,33 100 1.978 50,000,000 0.0 54,943,133,33		т.	3133XNP6		100		50,000,000.00	50,062,500.00	191,333.33	77,800.00
000 1.9479 50,000,000 00 50,005,500 00 191,331,331,301 001 1.9479 50,004,900.00 100.1250000000 59083330 000 1.9478 50,000,000.00 100.1250000000 59083330 000 1.9478 50,000,000.00 100.1250000000 59083330 000 1.9478 50,000,000.00 100.1250000000 5908330 000 1.9478 50,000,000.00 100.1250000000 5908330 000 1.9478 50,000.000 00 100.1250000000 5908330 000 1.9478 50,000.00 100.1250000000 5908330 000 1.9478 50,000.00 100.1250000000 5908330 000 1.9478 50,000.00 00.00.00.25000000 5908330 000 1.9478 50,000.00 50.00.25,000.00 000 1.9478 50,000.00 50.00.25000000 5908330 000 1.9478 50,000.00 50.00.25000000 5908330 000 1.9478 50,000.00 50.00.25000000 5908330 000 1.9478 50,000.00 50.00.25000000 5908330 000 1.9478 50,000.00 50.00.25000000 5908330 000 1.9478 50,000.00 50.00.25000000 5908330 000 1.9478 50,000.00 50.00.25000000		_		•	000		49,984,700.00	100.1250000000	SUNGARD	
100 1.9479 50.024,900.00 100.1250000000 19479 50.024,900.00 10.9458 50.024,900.00 10.0422,500.00 19478 50.000,000.00 50.042,500.00 19478 50.000,000.00 50.042,500.00 19478 50.000,000.00 50.042,500.00 19478 50.000,000.00 50.042,500.00 19478 50.000,000.00 40.042,500.00 10.1256.00 1947,333,33 50.000 1.9478 50.000,000.00 40.042,500.000 10.1256.000 19478 50.000,000.00 50.042,500.00 19478 50.000,000.00 50.042,500.00 19478 50.000,000.00 50.042,500.00 19478 50.000,000.00 54.042,500.00 19478 50.000,000.		_	3133XNP6		100		20,000,000.00	50,062,500.00	191,333.33	37,600.00
000 1.9478 50,000,000 00 50,062,500 00 191,331,331,301 000 1.9478 50,000,000 100 12500000000 50982820 000 1.9478 50,000,000 00 50,062,500 00 113,331,331 000 1.9478 50,000,000 100 1250000000 50982820 000 1.9478 50,000,000 00 100,1250000000 50982820 100 1.9478 50,000,000 100,1250000000 50982820 100 1.9478 50,000,000 00 50,062,500 00 11,331,331,33 000 1.9478 50,000,000 00 50,062,500 00 50982820 100 1.9478 50,000,000 00 50,062,500 00 50982820 100 1.9478 50,000,000 00 50,062,500 00 50982820 1.9488 30,000,000 00 54,931,331,330 1.9480 34,500,000 34,931,331,500 0 1,356,533,31 4				•	000		50,024,900.00	100.1250000000	SUNGARD	
100 1.9478 0.5 0.100,000.0 100.1250000000 1.9478 0.5 0.000,000.0 10.0425.000 0.0 0.000,250.000 0.000,250.000 0.0 0.000,250.000 0.0 0.000,250.000 0.0 0.000,250.000 0.0 0.000,250.000 0.0 0.000,250.000 0.0 0.000,250.000 0.0 0.000,250.000 0.0000,250.000 0.0000,250.000 0.0000 0.0000 0.0000					100		20,000,000.00	50,062,500.00	191,333.33	52,500.00
000 1.9478 50,000,000.00 50,062,500.00 191333.33 000 1.9478 50,000,000.00 100,12500000000 SUNAARD 000 1.9478 4,500,000.00 10,1250000000 SUNAARD 000 1.9478 50,000,000.00 10,1250000000 SUNAARD 100 1.9478 50,000,000.00 10,1250000000 SUNAARD 100 1.9478 50,000,000.00 10,1250000000 SUNAARD 10,9680 50,000,000.00 10,1250000000 SUNAARD 1,9680 50,000,000.00 50,002,500.00 SUNAARD 1,9680 50,000,000.00 50,002,500.00 SUNAARD 1,9680 34,555,200.00 10,1250000000				•	000		50,010,000.00	100.1250000000	SUNGARD	
000 1.9640 4.500,000.00 4.505,625.00 17,220.00 000 1.9478 6.00,000.00 4.505,625.00 17,220.00 000 1.9478 4.500,000.00 6.00,235,600.00 17,220.00 000 1.9478 6.00,000,000.00 50,062,500.00 191,333,39 500 1.9478 50,000,000.00 50,062,500.00 191,333,39 500 1.9478 50,000,000.00 50,062,500.00 191,333,39 500 1.9478 50,000,000.00 50,062,500.00 191,333,39 500 1.9478 50,000,000.00 50,062,500.00 191,333,39 500 1.9478 50,000,000.00 50,062,500.00 191,333,39 500 1.9478 50,000,000.00 50,062,500.00 191,333,39 500 1.9560 354,535,200,000.00 100,1356000000					100		20,000,000.00	50,062,500.00	191,333.33	52,500.00
100 1.9478 4.500,000.00 100.125000000 STRRALD.00 100 1.9478 4.500,000.00 1.00.1220.00 STRRALD.00 100 1.9478 4.500,000.00 1.00.125000000 STRRALD.00 100 1.9478 50.010.000.00 1.00.125000000 STRRALD.00 100 1.9478 50.010.000.00 100.125000000 STRRALD.00 100 1.9478 50.010.000.00 50.052.500.00 191.333.33 50.00 1.9478 50.010.000.00 100.1250000000 STRRALD.00 1.9560 354.000.00 100.1250000000 STRRALD.00 1.9560 354.00.00 100.1250000000 1.356.553.33 40.000.00 100.1250000000		01/09/08 11/23/09		•	000		50,010,000.00	100.1250000000	SUNGARD	
100 1.9478 6.750.950.0 100.1250000000 51978ARD 100 1.9478 60.700.000.00 50.762.500.00 151.333.33 100 0.19478 60.700.000.00 100.1250000000 5978ARD 100 1.9686 50.700.000.00 50.762.500.00 151.333.33 100 1.9478 60.700.000.00 50.762.500.00 151.333.33 1.9680 534.5500.000 00 549.931.5500 1.356.553.31 4 1.9680 534.5500.000 100.2550000000		H L B PLOATER OTR ACT		_	100		4,500,000.00	4,505,625.00	17,220.00	4,725.00
000 1.9478 50,000,000.00 50,062,500.00 13133333 000 1.9478 50,000,000 100,1250000000 50000000 00 1.9478 50,000,000 00 50,062,500,00 1313333 000 1.9478 50,000,000 00 100,1250000000 50000000 1.960 394,500,000 00 394,931,250 00 1,356,553.31 4		01/09/08 11/23/09		4.7	000		4,500,900.00	100.1250000000	SUNGARD	
000 1.9478 05.0100.000.0 100.1250000000 55703AXD 100 1.9478 05.000.000.00 56.062.500.00 151.333.33 000 1.9478 05.000.000 100.1250000000 5773AXD 1.9680 345.1500.000 354.931.2500 1,356.553.31 4		H L B FLOATER OTR ACT			100		20,000,000.00	50,062,500.00	191,333.33	52,500.00
100 1.9680 50,000,000.00 59,062,500.00 131,333,33 000 1.9478 50,010,000.00 100,1250000000 SURGAND 1.9660 354,500,000.00 354,931,125.00 1,356,553.31 4 1.5860 354,555,200.00 100,1250000000				47	000		50,010,000.00	100.1250000000	SUNGARD	
000 1.9478 50,010,000.00 100.1250000000 SUNCARD 1,9660 354,500,000.00 354,943,125.00 1,356,553.31 1.9560 354,535,200.00 100.1250000000				-	100		50,000,000.00	50,062,500.00	191,333.33	52,500.00
1.9680 354,500,000.00 354,943,125.00 1,356,553.31 1.9580 354,535,200.00 100.12500000000		01/09/08 11/23/09		47	000		50,010,000.00	100.1250000000	SUNGARD	
354,535,200.00	UBTOTAL	L (Inv Type) 31 PHLB PLOS	ATTER OTR ACT-36	12.378	Î	1.9680	354,500,000.00	354,943,125.00	1,356,553.31	407,925.00
						1.9580	354,535,200.00	100.1250000000		

.00 -15,625.00

6,416.67 SUNGARD 6,416.67

50,000,000.00 49,984,375.00 99.96875000000

50,000,000.00

100

13

31331Y6X3

50,000,000.00 49,984,375.00

.7700 .7700 .7700

SUBTOTAL (Inv Type) 33 PPCB FLOATER OTR ACT-36 1.74% (M)

08/26/08 10/26/09 A 42065 PPCB PLOATER OTR

N L I N R A N K I N 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVESTMENT INVESTMENT INVESTMENT VALUE PRANCISCO CITY/COUNTY OF SAN

(RPIMKT)

PAGE: 4 RUN: 02/03/09 12:44:14

		INVESTM	MAJOR S	STAND ORT K	WAJOR SORT KEY IS FUND	INVESTMENTS OUTSTANDING AS OF 01/31/09 MAJOR SORT KEY IS PUND			
INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
A 42076	F H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XRR28	19	100	.3910	25,000,000.00	24,968,750.00 99.87500000000	1,086.10 SUNGARD	-31,250.00
SUBTOT	SUBTOTAL (Inv Type) 35 PHLB FLOATER MONTHLY	ER MONTHLY	.87 % (M)		.3910	25,000,000.00	24,968,750.00 99.8750000000	1,086.10	.00
A 42100	42100 F H L W FLONTER WONTHLY 09/22/08 09/21/09 42101 F H L W FLONTER WONTHLY 09/22/08 09/21/09	3128X7CN2 3128X7CN2	19 47 19	100 100 000	.3350 .2532 .3350	18,500,000.00 18,510,121.35 50,000,000.00 50,027,355.00	18,488,437.50 99.9375000000 49,968,750.00 99.9375000000	1,893.68 SUNGARD 5,118.06 SUNGARD	-21,683.85
SUBTOT	SUBTOTAL (Inv Type) 36 PHLMC PLOATER MO ACT-36		2.39% (M)		.3350	68,500,000.00	68,457,187.50	7,011.74	.00
A 42137	42137 F W M A DISCOUNT NOTE 12/16/08 08/05/09	313589KA0	19	100	.6200	48,000,000.00 47,808,213.33	47,860,800.00	38,853.33 UPRICE	13,733.34
A 42112	F N M A DISCOUNT NOTE 12/04/08 08/14/09 F N M A DISCOUNT NOTE	313589KK8	47	000	1.2000	50,000,000.00 49,578,333.33	49,845,000.00 99.69000000000	98,333.33 UPRICE	168,333.34
A 42113	12/04/08 08/14/09 F N M A DISCOURT NOTE	313589KK8	19	000	1.2102	10,000,000.00	99.69000000000	UPRICE 19,666.67	33,666.66
A 42109 A 42110	F N M A DISCOURT NOTE 12/04/08 08/17/09 F N M A DISCOURT NOTE	313589KNZ 313589KNZ	13 13	0000	1.2000	50,000,000.00 49,573,333.33 50,000,000.00	49,845,000.00 99.69000000000 49,845,000.00	UPKLUS 98,333.33 UPRICE 98,333.33	173,333.34
SUBTOT	12/04/08 08/17/09 SUBTOTAL (Inv Type) 41 PRSA DISCOURT NOTES		47 8.96%(M)	000	1.2103	49,573,333.33 258,000,000.00 256,027,213.32	99.690000000000000000000000000000000000	UPRICE 451,853.32	730,733.36
A 42108 F SUBTOTAL	42108 F M C DISCOUNT NOTE 12/05/08 08/10/09 SUBSTOTAL (Inv Type) 44 PMC DISCOUNT NOTES	313397KP7	19 54 .69% (M)	000	1.2500	20,000,000.00 19,827,777.78 20,000,000.00 19,827,777.78	19,717,111.11 98.5855555556 19,717,111.11 98.5855600000	40,277.78 SUNGARD 40,277.78	-150,944.45
A 42066	42066 BANK OP AMERICA, C P 09/05/08 03/03/09 42067 BANK OF AMERICA, C P 09/05/08 03/03/09	0660P0Q30 0660P0Q30	19 40 19	100 100 100	2.9550 2.9991 2.9550 2.9991	50,000,000.00 49,265,354.17 50,000,000.00 49,265,354.17	49,865,416.67 99,7308333333 49,865,416.67 99,7308333333	611,520.83 SUNGARD 611,520.83 SUNGARD	-11,458.33
SUBTOT	SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		3.47% (M)		2.9550	100,000,000.00	99,730,833.34	1,223,041.66	.00

CITY/COUNTY OF SAN PRANCISCO MR. MEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT HARRET VALUE

(RPIMOLI)

INVESTMENTS OUTSTANDING AS OF 01/31/09

PAGE: 5 RUN: 02/03/09 12:44:14

	MAJOR	SORT	WAJOR SORT KEY IS PURE	9			
INVEST DESCRIPTION CUSIP NUMBER PURCHASE MATURITY DATE	P BANK BROK	SAFE	CPN RATE	PAR/SHARES BOOK	MARKET VALUE	PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
42044 MISSION NATIONAL BANK PUBLI	19	100	3.9000	100,000.00	100,000.00	346.67	00
	9	000	3.9000	100,000.00	100.000000000	USERPR	
42055 FIRST NATIONAL BANK CD	19	100	2.7500	5,000,000.00	5,000,000.00	46,979.17	0.00
	63	000	2.7500	2,000,000.00	100.0000000000	USERPR	
42107 MISSION AREA CREDIT UNION	19	100	1.0000	100,000.00	100,000.00	88.89	00.00
	62	000	1.0000	100,000.00	100.0000000000	USERPR	
42144 FIRST MATIONAL BANK PT	19	100	2.6500	10,000,000.00	10,000,000.00	8,833.33	0.00
01/02/10 60/02/10	0	2	0000	10,000,000,00	700.00000000000000000000000000000000000	USBRPR	
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	.53% (M)	÷	2.6803	15,200,000.00	15,200,000.00	56,248.06	00.
			2.6803	15,200,000.00	100.0000000000		
42122 BA COLLATERAL	19	100	.8700	50,000,000.00	50,000,000.00	55,583,33	00.00
12/17/08 04/14/09	40	000	.8700	50,000,000.00	100.0000000000	USERPR	
42123 BA COLLATERAL	19	100	.8700	50,000,000.00	50,000,000.00	55,583.33	0.00
	0	000	.8700	50,000,000.00	100.000000000	USERPR	
42124 UNION BANK COLLATERA	19	100	2.5200	20,000,000.00	50,000,000.00	206,500.00	00.00
	46	000	2.5200	50,000,000.00	100.0000000000	USERPR	
42125 UNION BANK COLLATERA	19	100	2.5200	50,000,000.00	20,000,000.00	206,500.00	0.00
	46	000	2.5200	50,000,000.00	100.0000000000	USERPR	
42117 US BANK COLLATERAL	19	100	2.5200	15,000,000.00	15,000,000.00	26,700.00	00.00
12/09/08 11/23/09	‡	000	2.5200	15,000,000.00	100.0000000000	USERPR	
42119 US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	20,000,000.00	102,902.78	00.00
12/09/08 12/08/09	*	000	2.3900	50,000,000.00	100.000000000	USERPR	
42120 US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	50,000,000.00	102,902.78	0.00
12/09/08 12/08/09	*	000	2.3900	20,000,000.00	100.0000000000	USERPR	
42121 US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	50,000,000.00	102,902.78	00.00
14/03/09 14/08/03		99	2.3300	00.000,000,00		USEKPK	
SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds	12.72% (M)	÷	2.0145	365,000,000.00	365,000,000.00	889,575.00	00.
			2.0145	365,000,000.00	100.0000000000		
SUBTOTAL (Fund) 100 POOLED FUNDS	100.00% (M)	÷.	2.4300	2850695000.00	2870318777.60	14,189,868.38	7,979,948.09
				20,120,120,00			1,161,691.73
GRAND TOTAL				2850695000.00			7,979,948.09
							1,101,031.13

<

<

< < < < ****

CITY/COUNTY OF SAN PRANCISCO

PAGE: RUN: 02/03/09 12:	
TXED INCOME	-
PULLIN RANKIN 4 15-554-4 DETAIL TRANSACTION REPORT - PIXED INCOME 01/01/09 TO 01/31/09 FUND: 100 TOURD: 100	-
ALL TRANSACTIC 01/01/09 SETTLEMENTO	,
M.R. M.R.W.L.TW.R.A.W.C.T.W. 4.15 - 5.54 - 4.79.7 M. T.W. M.C.T.W.	The same of the same of
* ACTIVE TRANSACTIONS *	Tong the Tank to the Contract
• ACTIV	

			FUND:	SETTLEMENT DATE BASIS 100 POOLED	MT DA	TR BASIS POOLED	BASIS POOLED FUNDS		RUN: 02/0	RUM: 02/03/09 12:15:20
INV # USER	DESCRIPTION/POOL#	BANK BROK CASH DATE	BANK BROK MATURITY CASH DATE /ENTRY	TRADE/ SETTLE	TXN COUPOR	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	(INTEREST) AMORT/ (ACCRET)	(GAIN) /LOSS SETTLEMENT
41862	41862 T WOTTS	14	90/12/00	90/11/06 01/11/06	TIME	4.625			117 937 50	
tom		01/31/09		01/31/09		3.864			00.1001.44	117,937.50
41950	41950 FEDERAL HOMB LOAN BANK	19		01/28/09	INTR	4.200			-630,000.00	
tom		01/28/09	02/02/09	01/28/09	CMLI	4.161	-30 000 000 00 -30 052 500 00	-30 052 500 00		630,000.00
tom		•	02/03/09		3	4.161	00.000,000,00	-52,500.00		30,000,000,00
42016	42016 P H L B FLOATER	19	01/08/09	01/08/09	AMRT	4.089		22,500.00		
tom		47	02/02/09	01/08/09	TAM	4.267	.267	00 000 000	-22,500.00	
tom				01/08/09		4.267				50,522,483.00
42018 F	PHLB FLOATER	19	01/14/09	01/14/09	AMRT	4.619		22,642.00		
		47		01/14/09 MAT	MAT		-50,000,000,00 -50,000,000	-50,000,000.00	-590,205.56	
tom			01/29/09	01/14/00						50,590,205.56
42019	42019 F H L B FLOATER	19	01/14/09	01/14/09	AMEL	4.619		13,590.00		
EOD		4.1	01/29/09	01/14/09	T-W-M	4.798	. 798	00 000 000 00	-13,590.00	
tom		•	01/29/09	01/14/09	į	4.798	00.000,000,00	-30,000,000,00	-554, 123.33	30.354.123.33
42020	42020 PHLB FLOATER OTR	19 87		01/28/09	MAT		-15,000,000.00 -15,000,000.00	-15,000,000.00	-128,263.20	
tom	THE PERSON NAMED AND POST OFFICE ADDRESS OF THE PERSON NAMED AND POST OF T			01/28/09		3.346				15, 128, 263.20
42021 tom	42021 FHLB FLOATER OTR	19 87		01/28/09	MAT	3.346	3.346 -50,000,000.00 -50,000,000.00	-50,000,000.00	-427,544.00	50 427 544 00
42045	42045 PHIMC	19			INTR	3.250			-486,687.41	
tom		01/14/09	02/02/09	01/14/09	1165	3.250	20 000 010 00 000 010	00 000 010		486,687.41
tom		r.	02/02/09		3	3.250	00.000,000,00	00.000,000		29,950,000.00
42052	42052 TOYOTA C P	19 55		01/20/09	MAT		-25,000,000.00	-24,658,159.72	-341,840.28	
tom	San American Comment of the Comment		02/02/08	01/20/00		2.788	000	20,000		25,000,000.00
tom	COMMEL ZUGIN CF				MAI		-40,000,000,00	-39,486,222.22	-513,777.78	40.000.000.00
42058	42058 BANK OF SCOTLAND C P	19 87		01/06/09	MAT		-50,000,000.00	-49,362,611.11	-637,388.89	
42064	42064 T BILL	19 52	02/02/09	01/06/09	MAT	3.018	-50,000,000.00 -49,606,250.00	-49,606,250.00	-393,750.00	50,000,000.00
tom	CONTRACTOR OF STATES OF STATES	:	02/02/00	01/29/09		1.764				50,000,000.00
tom	Will will be seen and the seen	01/26/09			THIE	1.216			-155,333.00	155.333.00
42070	42070 BANK OF SCOTLAND C P	19 76		01/06/09	MAT		-50,000,000.00 -49,493,923.61	-49,493,923.61	-506,076.39	
42076	42076 P. H. L. B. PLOATER MONTHI.	10	12/02/09	02/02/09 01/06/09	11877	2.945			20 413 20	50,000,000.00
tom		01/28/09		02/02/09 01/28/09		.391			C7: / T# '0-	8.417.25
42082	42082 FREDDIE DISCOUNT	19 54		60/91/10	SALE		-50,000,000.00 -49,407,430.56	-49,407,430.56	-401,180.55	-177,666.67
42083	42083 FREDDIR DISCOUNT	19 54		03/13/09 01/20/09	SALE	2.682	-50.000.000.00	-49.407.430.56	-401.180 55	49,986,277.78
tom			_	01/30/09 01/20/09				592,569.44		49,986,277.78

CITY/COUNTY OF SAN FRANCISCO NR. NEWLIN RANKIN 415-554-4487

• ACTIV	ACTIVE TRANSACTIONS .			PUND:	DETAIL TRANSACTION REPORT - 01/01/09 TO 01/31/0 SETTLEMENT DATE BASIS FUND: 100 POOLED	SACTION REPORT TO TO TILEMENT DATE TO	m # 2	T - FIXED INCOME 1/31/09 BASIS POOLED FUNDS	0	RUM: 02/0	PAGE: 2 RUM: 02/03/09 12:15:20
DENY #	DESCRIPTION/POOL#	BANKE B	BROK	MATORITY /ENTRY	TRADE/ SETTLE	TYP YIELD	DUPON	PAR VALUE ORIGINAL PACE	BOOK VALUE PREM / (DISC)	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	(GAIN) /LOSS SETTLEMENT
42084	42084 CITIGROUP N C D	19	60	01/06/00	01/06/09	KGAT	4.280	-25,000,000.00	-25,000,000.00	-273,444.44	
42005	SECRETAL DISCOURSE	;	1	60/20/20							25,273,444.44
tom		13		01/30/10	01/20/08	SALIS	2 980	-30,000,000.00	29,695,166.66	-270,416.67	-34,066.67
42086	42086 PREDDIE DISCOUNT	19	54	02/03/03	01/16/09	SALR		-50 000 000 00	-49 491 944 45	-450 504 44	29,999,650.00
tom				01/30/09	01/20/08				508 055 55	100,000	40 000 410 02
42087	42087 PARSER MAC DISCOUNT	19	9	60/90/10	01/06/09 MAT	MAT		-47,000,000.00	-46,760,691,67	-239.308.33	19.974,666,64
ton				02/02/09	60/90/10		2.362				47.000.000.00
42088	FINGA DISCOUNT NOTES	19	54	03/11/00	01/16/09	SALE	2.550	-50,000,000,00-	-49,458,125.00	-343,541,67	-183.555.55
tom			•	01/30/09	01/20/09		2.578		541,875.00		49,985,222.22
42089	FIND DISCOUNT NOTES	19	24	03/11/00	01/16/09	SALE		-50,000,000,00-	-49,458,125.00	-343,541.67	-183,555.55
10				01/30/00					541,875.00		49,985,222.22
42090	42090 full call	19	47	10/02/09		CALL		-20,000,000,05-	-50,000,000.00	-425,000.00	
1000	4-11	:		01/29/09							50,425,000.00
15075	TIME THE TRANS	13		10/05/09	01/05/09 CALL	N N	3.400	-50,000,000,00 -50,000,000.00	-50,000,000.00	-425,000.00	
42092 full	full call	10	4	10/02/08		CALL	3.400	3.400 -25 000 000 00 -25 000 000 00	20 000 000 30	00 000 010	50,425,000.00
to				01/29/09	01/02/09		3.400	00.000.000.00	00.000,000,00	-212, 500.00	25 212 500 00
42093	42093 F H L B	19		10/23/09	01/23/09	IMIR	3.125			-373,263,50	
tom		01/23/09		01/29/09	01/23/09						373,263.50
			41			CALL		-50,000,000.00 -50,000,000.00	-50,000,000.00		
42100	TO STORES STATES	,		01/29/09	01/23/09		3.125			:	50,000,000.00
100	THE RESERVE WORLD	01/21/00		03/21/03	01/21/09	THIE	998			-7,515.63	
42101	P H L M FLOATER MONTHL	19		09/21/09	01/21/09 INTR	THEFT	488			-20.312.50	645.63
tom		01/21/09		01/29/09	01/21/09		.414				20,312,50
42115	42115 F H L M C BONDS	13		01/16/10		INTR	3.250		-636,458.34	-167,013.88	
100		01/16/09		02/02/09			2.081				803,472.22
42116	P H L M C BOWDS	19		01/16/10	01/16/09 INTR	THE	3.250		-254,583.33	-66,805.56	
42130	THE	19		07/28/11		THEFT	4 330		11 111 11	-160 300 00	321,388.89
100		01/28/09		02/02/09	01/28/09		3.553			60.000,004	1.082.500.00
42131	42131 F H H A	119		07/28/11	01/28/09 INTR	INTR	4.330		-548,466.67	-101,033.33	
tom	1	01/28/09		02/05/09			3.553				649,500.00
42132	* * * * *	13	200	07/28/11	12/29/08 PURC	PORC	4.330	20,000,000.00	20,746,535.56		
ğ				12/30/08	01/02/09	O. Land	3.558		746,535.56		-20,746,535.56
		01/06/10		00/00/00	01/30/00	4111	0000		310,433.36	.02,346.44	
42133 7	FHHA	19		07/28/11		PURC	4.330	50,000,000.00	51,866,338.89		433,000.00
tom				12/30/08	01/05/09		3.558		1,866,338.89		-51,866,338.89
!		00/00/10		00/00/00	01/28/09 INTR	HEE	4.330		-926, 138.89	-156,361.11	
42138	42138 T BILL	19		04/02/09		PUBC	0.00	25.000.000.00	24. 994. 923 61		1,082,500.00
tom		1	;	01/16/09	60/90/10 60/91/10		.085	200			-24,994,923,61

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487
DETALL TRANSACTION REPORT - FIXED INCOME
01/01/09 TO 01/31/09 * ACTIVE TRANSACTIONS *

ACTIVE	. ACTIVE TRANSACTIONS .			DETAIL T	RANSACTIO	N REP	ORT -	DETAIL TRANSACTION REPORT - FIXED INCOME			PAGE: 3
					SETTLEMENT DATE BASIS	DA TH	01/31/ TE BASI	60		RUM: 02/0	RUN: 02/03/09 12:15:20
				PUND:			POOLE	POOLED FUNDS			
THY #	DESCRIPTION/POOL#	BANK	BROK	È		O NXT	TXN COUPON	PAR VALUE	BOOK VALUE	(INTEREST)	(GAIN) /LOSS
USER	MEMO	CASH	DATE	CASH DATE /ENTRY	SETTLE	TYP YIRLD	IRLD	ORIGINAL FACE	PREM / (DISC) AMORT/ (ACCRET)	AMORT/ (ACCRET)	SETTLEMENT
42139	42139 T BILL	19	47	47 04/02/09 01/02/09 PURC	01/05/09	PURC	.085	50,000,000.00	49,989,847.22		
tom				60/90/10 60/91/10	60/90/10		.085		-10,152.78		-49,989,847.22
42140 F H L	FRLB	19	54	10/05/11 01/14/09	01/14/09	PURC	4.875	10,000,000.00	10,905,816.67		
tom				01/16/09 01/15/09	01/12/00		1.954		905,816.67		-10,905,816.67
42141	42141 F H L B	19	24	10/05/11 01/14/09	01/14/09	PURC	4.875	50,000,000.00	54,529,083.33		
tom				01/16/09 01/15/09	01/12/00		1.954		4,529,083.33		-54,529,083.33
42142 P H	A M M M	19	54	04/01/11 12/30/08	12/30/08	PURC	3.125	40,000,000.00	40,534,261.11		
tom				60/90/10 60/91/10	60/90/10		2.886		534, 261.11		-40,534,261.11
42143 P H	FRLB	19	47	01/28/11 01/14/09	01/14/09	PURC	1.740	28,145,000.00	28,145,000.00		
tom				01/26/09 01/28/09	01/28/09		1.740				-28,145,000,00
42145 F H	FRLMC	19	24	01/23/12 01/16/09	60/91/10	PURC	1.970	50,000,000.00	50,000,000.00		
tom				01/26/09	01/23/09		1.970				-50,000,000.00
42146 F H	FRLMC	19	54	01/23/12	60/91/10	PURC	1.970	50,000,000.00	50,000,000.00		
tom				01/26/09 01/23/09	01/23/09		1.970				-50,000,000.00
42147	42147 F H L M C	19	54	01/23/12 01/16/09	60/91/10	PURC	1.970	50,000,000.00	50,000,000.00		
tom				01/26/09 01/23/09	01/23/09		1.970				-50,000,000.00
42148 F	FHLMC	19	24	01/23/12	01/23/12 01/16/09	PURC	1.970	50,000,000.00	50,000,000.00		
tom				01/26/09 01/23/09	01/23/09		1.970				-50,000,000.00
42149 F H	PHLMC	19	24	01/23/12 01/16/09	60/91/10	PURC	1.970	20,000,000.00	50,000,000.00		
tom				01/56/09	01/23/09		1.970				-50,000,000.00
42150 F H L	FRINC	19	54	01/23/12 01/16/09	60/91/10	PURC	1.970	50,000,000.00	50,000,000.00		
tom				01/26/09 01/23/09	01/23/09		1.970				-50,000,000.00
42151	42151 FHLMC Bonds	19	47	47 01/30/12 01/27/09 PURC	01/21/09	PURC	2.300	50,000,000.00	50,000,000.00 50,000,000.00		
tom				01/28/09	01/30/08		2.300				-50,000,000.00

. ACTIVE TRANSACTIONS .

PAGE: 4 RUN: 02/03/09 12:15:20 -631,711,806.39 -813,288.89 279,942,066.67 236,012,500.00 481,663,921.86 SETTLEMENT PAGE: 52,500.00 (GAIN) / 1,088 -2,210,555.55 -1,062,500.00 -2,521,614.00 -4,928,205.20 (INTEREST) CITY/COUNTY OF SAN FRANCISCO
NR. NEWLIN RANKIN 415-554-4487
DETAIL TANSSACTION REPORT - FIXED INCOME
ENERGY CRAND TOTALS AMORTI ZATION/ (ACCRETION) -58,732.00 631,711,806.39 8,566,806.39 -276918222.23 3,081,777.77 -52,500.00 PREMIUM/ (DISCOURT) ASSETS -235002500.00 -3,650,213.90 -479367858.33 58,732.00 BOOK VALUE ORIGINAL PACE -280000000.00 1.995 623,145,000.00 -234950000,00 -48200000.00 PAR VALUE 2.730 3.332 3.419 TYPE/ WEIGHTED 2.457 4.594 VIELD PAR 15) (9 12) 14) CALL PURC SALE - ATAC ğ

CITY/COUNTY OF SAM PRANCISCO NR. WRWLIN FANKE 4 15-554-4487 PETALINET TRANSACTION PETAGO INCOME SETLEMENT DATE BASIS

. ACTIVE TRANSACTIONS .

PAGE: 5 RUN: 02/03/09 12:15:20

			PUND:			100 POOLED	POOLED FUNDS			
INV #	DESCRIPTION/POOL#	BANK BRO	BANK BROK MATURITY TRADB/ CASH DATE /EWIRY SETTLE	TRADE/ SETTLE	TYP	TXN COUPÓN	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	(INTEREST)	(GAIN) /LOSS
		-			1	-				
41925	41925 CITIBANK PID	19 4	48 01/02/09 01/02/09 MAT	01/02/09	MAT	1.887	-10,000,000.00	1.887 -10,000,000.00 -10,000,000.00	-1,048.41	
tom			02/02/09	02/02/09 01/02/09		1.887				10,001,048.41
41948	41948 FIRST KNTL BANK INT MO	19 6:	63 01/18/09 01/18/09 1	01/18/09	MAT	3.636	-5,000,000.00	-5,000,000.00 -5,000,000.00	-9,090.28	
tom			02/02/09	02/02/09 01/18/09		3.636				5,009,090,28
42055	42055 PIRST NATIONAL BANK CD	19	07/31/09	RIMI 60/10/10 60/11/00	INTR	2.750			-35,138.89	
tom		0/10/10	01/01/09 02/02/09 01/01/09	01/01/09		2.750				35, 138, 89
42059	42059 PUBLIC TIME DEPOSIT MO	19 9:	93 01/06/09 01/06/09 MAT	01/06/09	MAT	2.334	-10,000,000.00	2.334 -10,000,000.00 -10,000,000.00	-3,890.77	
tom			02/02/09	02/02/09 01/06/09		2.334				10,003,890.77
42060	42060 PUBLIC TIME DEPOSIT MO	19 9	93 01/06/09 01/06/09 MAT	01/06/09	MAT	2.334	-10,000,000.00	2.334 -10,000,000.00 -10,000,000.00	-3,890.76	
tom			02/02/09	02/02/09 01/06/09		2.334				10.003,890.76
42119	42119 US BANK COLLATERALIZE	19	12/08/09	12/08/09 01/01/09	INTR	2.390			-76,347.22	
tom		0/10/10	01/01/09 02/02/09 01/01/09	01/01/09		2.390				76,347.22
42120	42120 US BANK COLLATERALIZE	19	12/08/09	12/08/09 01/01/09	INTR	2.390			-76,347.22	
tom		0/10/10	1/01/09 02/02/09 01/01/09	01/01/00		2.390				76,347.22
42121	42121 US BANK COLLATERALIZE	19	12/08/09	12/08/09 01/01/09	THE	2.390			-76,347.22	
tom		0/10/10	01/01/09 02/02/09 01/01/09	01/01/09		2.390				76,347.22
42144	42144 FIRST NATIONAL BANK PT	19 6	19 63 01/20/10 01/16/09 PURC	01/16/09	PURC	2.650		10,000,000.00 10,000,000.00		
tom			01/26/09	01/26/09 01/20/09		2.650				-10,000,000.00

CITY/COUNTY OF SAN PRANCISCO RE. REWLIN RANKIN 4 15-554-4487 DETAILTRANSACTOR REPORT - PIZED INCORE REPORT GRAND TOTALS REPORT GRAND TOTALS

PAGE: 6 RUN: 02/03/09 12:15:20

. ACTIVE TRANSACTIONS .

	THE	-	00.000		920.22
	SETTLEMENT		-10,000,000.00		35,017,920.22
	(GAIN) / LOSS				
	(INTEREST)	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		-264,180.55	-17,920.22
	FREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION) (INTEREST)				
ASSETS	PREMIUM/ (DISCOUNT)				
ASS	BOOK VALUE		10,000,000.00		-35,000,000.00
	ORIGINAL PACE VALUE				
	PAR VALUE		FURC 2.650 10,000,000.00		(4) (2.393 -35,000,000.00
	DATE WEIGHTED AND THE STATE OF		2.650	2.402	2.393
	TYPE/	:	PURC	ATTAC -	FOT -

CITY/COUNTY OF SAN WRANCISCO

(BIS / ERWEIS)

EARNED INCOMESUMMARY 01/01/09 THROUGH 01/11/09 SORT REYS ARE FUND ICC# MATD FUND: 100 FOOLED FUNDS

DOCH 01/31/09 PAGE: 1

R PUND LOCA MATD RUN: 02/03/09 12:15:23

R PUND LOCAE PUNDS

TOTAL/NET RARNINGS	1,534.72 3,069.45 40,472.22 16,188.89 63,722.22	256,765.28 73,418.42 73,418.42	16,474.09 36,473.99 16,740.14 6,111.52 12,223.02 72,209.36 63,850.68 38,310.40	481,439.40 4,722.22 4,722.22 2,361.11 95,486.01 40,525.29 48,077.49 77,723.18 8,477.55 8,477.55	380,234.86 80,284.82 149,157.78 89,494.67 57,720.13 144,300.33
INCOME RECEIVED THIS PER	393,750.00	393,750.00	117,937.50		
DATE SOLD/MAT	1.788 MATURED .086 .086 .957 .1.523	10 mm		11.476 117,937.50 1147 0.102/09 455.000.00 1447 0.1/02/09 455.000.00 1448 0.1/02/09 425.000.00 1.68 0.1/23/09 373.263.50 1.58 0.1/23/09 373.263.50 1.58 0.1/28/09 577.500.00	
YIKLD/ 365	1.788 .086 .086 .957 .957 1.523	1.096	3.818 4.253 3.816 .275 .275 1.690 1.690 1.469	1.46 3.44 3.444 1.818 1.32 1.32 1.669 1.669	2.481 2.781 3.394 3.394 3.393 3.471
SCHEDULED BOOK VALUE	49, 606, 250.00 49, 606, 250.00 49, 989, 847.22 49, 772, 833.34 19, 909, 133.33 49, 264, 111.11	243, 194, 959.72 51, 357, 421.90 51, 357, 421.90	5,080,468.75 10,096,484.38 5,165,544.36 52,328,328.05 50,302,734.38 50,302,734.38 51,160,156.25	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,400,400.00 50,400,400.00 50,000.0	40,534,261.11 50,947,850.00 30,568,710.00 20,376,080.00 50,940,200.00 51,313,222.22
SHARBS / SCHEDULED PAR VALUE	50, 000, 000. 00 55, 000, 000. 00 50, 000, 000. 00 50, 000, 000. 00 20, 000, 000. 00 50, 000, 000. 00 50, 000, 000. 00	149 DAYS 245,000,000.00 243,194,959.72 03/31/09 50,000,000.00 51,357,421.90 03/31/09 50,000,000.00 51,357,421.90	5,000,000.00 10,000,000.00 25,100,000.00 50,000,000.00 50,000,000.00 50,000,000.00	275 DAYE 375, 100, 000, 00 384, 011, 246, 18, 18, 101/2/2/09 50, 000, 000 000, 100, 100, 000, 000, 10	769 DAYS 160,135,000.00 168,830,735,48 44/01/11 40,000,000.00 40,534,261.11 50,000,000.00 50,941,261.11 50,000,000.00 50,941,266,120 77/28/11 30,000,000.00 30,566,120 77/28/11 30,000,000.00 50,940,200 67/28/11 50,000,000.00 50,940,200 69/28/11 50,000,000.00 50,940,200 65/66/13 50,000,000.00 51,111,222.22
TICKER / MATURITY DATE	01/29/09 04/02/09 04/23/09 04/23/09 10/22/09	149 DAYS 03/31/09 03/31/09	05/15/09 05/31/09 07/31/09 08/15/09 02/28/10 02/28/10 06/30/10	10/02/09 10/02/09 10/02/09 10/02/09 10/02/09 10/02/09 03/12/10 01/28/11 10/05/11 10/05/11	769 DAXS: 04/01/11 07/28/11 07/28/11 07/28/11 07/28/11
мо		8.378(C)		13.21% (C)	5.81%(C)
DESCRIPTION	7500 T BILL0850 T BILL0850 T BILL9400 T BILL4800 T BILL.	SUBTOTAL (ICC#) 11 TREASURY BILLS 2003 04/09/08 4.5000 T NOTE 2013 04/09/08 4.5000 T NOTE	. 8750 T NOTE . 8250 T NOTE . 8250 T NOTE . 8750 T NOTE . 8750 T NOTE . 8750 T NOTE . 8750 T NOTE	SUBSTOTAL (CCC) 12 TREASURY NOTES 13.219 (CCC) 12.00 (CCC) 12.00 (CCC) 13.00 (SUBFOUND, (ICCS) 22 FEDREAL HOME LOA 2142 51/06/09 3.1250 F NH A 2131 12/20/08 4.1350 F NH A 2132 12/20/09 4.1350 F NH A 2132 01/20/29 4.1350 F NH A 2135 01/20/99 4.1350 F NH A 2135 11/22/09 4.1350 F NH A
RATE	1.7500 T BILL. .0850 T BILL. .9400 T BILL. .9400 T BILL. 1.4800 T BILL.	11 TREASURY 4.5000 T NOTE	4.8750 T 4.8750 T 4.8750 T 4.8750 T 2.0000 T 2.8750 T	3.4000 3.4000 3.4000 3.1250 5.0000 3.1250 5.0000 4.8750 4.8750	22 PEDERAL 3.1250 F N 4.3300 F N 4.3300 P N 4.3300 P N 4.3300 P N
PURCHASE	0004444	SUBTOTAL (ICC#) (2003 04/09/08 (2013 04/09/08	11841 10/16/07 11841 10/16/07 12134 12/31/08 12135 12/31/08 12139 03/31/08 11994 03/31/08 12096 10/31/08	SUBTOTAL (ICC#) 2209 10/02/08 2209 10/02/08 2209 10/27/08 2209 10/27/08 22104 11/28/09 22104 11/	SUBTOTAL (ICC#) 12142 01/06/09 12131 12/30/08 12132 01/02/09 12132 01/02/09 12126 12/22/08
NO.	42138 42138 42139 42098 42099 42099	42003	41870 41841 41842 42134 42135 41993 42096 42097	42090 42090 42092 42092 42093 42114 42104 42143 42106 42106 42141 42141	42142 42130 42131 42132 42133 42126

CITY/COURTY OF SAN FRANCISCO

7

(RIS / MUNICIS)

R N E D I N C O M E S U M M A R Y
0.1/0.1/0.9 TRROCKH 0.1/3.1/0.9
FUND SOFT KEYS ARE FUND I CCC MACTD
FUND: 1.00 POOLED FUNDS

PAGE: 2 RUM: 02/03/09 12:15:23

50,603.39 84,496.93 37,642.46 89 60,508.78 147,083.66 99 86, 793.36 07 83 89 21,888.89 84 84,280.12 18,626.72 151,271.94 884,010.39 34,717.36 21,888.89 351,892.13 83.624.28 84,280.12 84,280.12 937,780.77 18,626.72 TOTAL/NET RARNINGS 60.704 21,888. 888 21,888. 15.149. 40,348. 85,394. 7.585. 85,394 544,983.00 612,847.56 367,713.33 128,263.20 427,544.00 00 88 188,327,77 486,687.41 720,506.85 2,081,351.09 155,333.00 155,333.00 RECEIVED THIS PER 167,013. 66,805. THOOME SOLD/MAT 01/14/09 4.210 MATURED MATURED MATURED 3.392 MATURED 3.392 MATTURED DATE 3.471 3.357 3.134 295 966 722 775 775 775 063 1.747 1.747 012 012 896 984 984 3.471 2.945 995 775 775 422 1.145 1.145 365 00 00 00 00 00 00 00 0 88 8 8 00 00 00 8 00 00 00 00 00 51,313,222.22 310,000,000.00 316,518,834.44 19,010,199.31 58,807,215.98 50,000,000.00 447,538,358.00 296 DAYS 354,500,000.00 354,535,200.00 50,000,000.00 50,000,000.00 BOOK VALUE 20,366,400. 26,255,958. 000,000 15,000,000. 20,000,000,05 50,024,900. 950,000. 916,000. 50,000,000 000,000 000,000 50,000,000. 000,000 .000,000 49,984,700. 984,700. 50,010,000. 000,000 50,010,000 4.500.900 SCHEDULED 010,000 010,000 0, 00 000 000 000 000 20,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 30,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 40,000,000.00 59,000,000.00 29,950,000.00 50,000,000.00 50,000,000.00 445,000,000.00 88 88 8 00 SCHEDULED PAR VALUE 000.000 .000,000 50,000,000. 500,000 SHARRS 000,000 000,000 50,00 9 268 DAYS 05/06/13 05/06/13 1145 DAYS 788 DAYS 968 DAYS 10/26/09 MATURITY 02/14/11 04/21/11 07/14/09 01/16/10 01/16/10 08/23/10 01/23/12 01/08/09 01/14/09 01/14/09 01/28/09 01/28/09 11/23/09 11/23/09 11/23/09 01/23/12 01/23/12 01/23/12 01/23/12 01/23/12 01/30/12 11/23/09 11/23/09 11/23/09 11/23/09 TICKER DATE SUBTOTAL (ICC#) 33 PPCB PLOATER OTR 1.724(C) 23 PEDERAL MATIONAL 10.89% (C) 2.02% (C) 15.40% (C) SUBTOTAL (ICC#) 31 PHLB PLOATER OTR 12.20%(C) Ą t to Ē. Ĕ Ĕ 3,2500 FHLM C BONDS 5,1250 FHLM C BONDS 1,1250 FHLM C 1,9700 FHLM C 1.9680 F H L B FLOATER
1.9680 F H L B FLOATER
1.9680 F H L B FLOATER
1.9680 F H L B FLOATER O 3.3460 PHLB PLOATER OTR 3.3460 PHLB PLOATER OTR B FLOATER . 7700 PPCB PLOATER OTR B PLOATER 4.6190 F H L B FLOATER 4.6190 F H L B FLOATER DESCRIPTION 4.0890 F H L B FLOATER SUBTOTAL (ICC#) 28 PEDERAL PARM CRR Ronda SUBTOTAL (ICC#) 30 PHLMC Bonds 4.1200 F N N A 2.8750 F F C B 1.9680 F H L B 1.9680 F H L B 1.9680 F H L B 2.3000 PHTMC 3.2500 COUPON RATE SUBTOTAL (ICC#) \$2102 11/10/08 01/25/08 01/09/08 42128 12/22/08 62105 11/19/08 12065 08/26/08 PURCHASE 42127 12/22/08 07/14/08 12115 12/09/08 42145 01/23/09 01/23/09 01/23/09 01/23/09 01/23/09 01/23/09 01/30/09 04/18/08 04/21/08 04/21/08 12/01/01 11916 12/07/07 11924 12/28/07 82116 12/09/08 01/09/08 01/09/08 DATE 42149 42021 41937 41938 42146 42148 12018 12020 11915 11939 42147 12150 42019

(RIS / ERWEIS)

EARNED INCOME SUMMARY 01/01/09 THROUGH 01/11/09 SORT KRYS ARE FUND ICCH MAID FUND: 100

PAGE: 3 RUN: 02/03/09 12:15:23

TOTAL/NET EARNINGS	8,417.25	8,417.25	6,042.12	22,372.16	250,847.22 250,847.22 25,626.66 51,666.66 10,333.34 51,666.66	744,321.08	15,340.28	15,340.28	80,775.00 134,625.00 247,597.22 247,597.22 21,527.78	732, 122.22	16,055.56 20,694.44 20,243.06 36,284.72 127,229.17 127,229.17	347,736.12	14,861.11
INCOMB RECEIVED THIS PER	8,417.25	8,417.25	7,515.63	27,828.13	527,097.22 527,097.22	1,054,194.44	239,308.33	239,308.33	304,483.34 507,472.22 578,847.22 578,847.22	1,969,650.00	513,777.78 637,388.89 506,076.39 341,840.28	1,999,083.34	273,444.44
DATE SOLD/MAT					9.743 01/20/09 9.743 01/20/09 631 1.227 1.227 1.227 1.227		2.395 MATURED		5.226 01/20/09 5.226 01/20/09 9.627 01/20/09 9.627 01/20/09 1.278		MATURED MATURED MATURED		4.339 MATURED
YIELD/ 365	.396	396.	.384	.384	9.743 9.743 .631 1.227 1.227 1.227 1.227 1.227	2.768	2.395	2.395	5.226 5.226 9.627 1.278	6.686	2.968 3.060 2.986 2.827 3.041	3.011	4.339
SCHEDULED BOOK VALUE	25,000,000.00	25,000,000.00	18,510,121.35 50,027,355.00	68,537,476.35	49,458,125.00 47,808,213.33 49,578,333.33 49,578,333.33 9,915,666.67 49,573,333.33	256,027,213.32	46,760,691.67	00.	29,695,166.66 49,491,944.45 49,407,430.56 49,407,430.56 19,827,777.78	19,827,777.78	39,486,222.22 49,362,611.11 49,493,923.61 24,658,159.72 49,265,354.17 49,265,354.17	98,530,708.34	25,000,000.00
SHARES / SCHEDULED PAR VALUE	25,000,000.00	25,000,000.00	18,500,000.00	68,500,000.00	50,000,000.00 48,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00 50,000,000.00	194 DAYS 258,000,000.00 256,027,213.32	47,000,000.00	00.	30,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00	20,000,000.00	40,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00	100,000,000.00	25,000,000.00
TICKER / MATURITY DATE	12/28/09	331 DAYS	09/21/09 09/21/09	233 DAYS	03/17/09 03/17/09 08/05/09 08/14/09 08/14/09 08/17/09	194 DAYS	60/90/10	0 DAYS	02/03/09 02/03/09 03/13/09 03/13/09 08/10/09	191 DAYS	01/06/09 01/06/09 01/06/09 01/20/09 03/03/09	31 DAYS	60/90/10
N DESCRIPTION	3910 F H L B FLOATER MONTHLY	35 PHLB PLOATER MON .86% (C)	3350 P H L M FLOATER MONTHLY	36 PHIMC PLOATER NO 2.36% (C)	2.5500 FWA DISCOUNT NOTES 2.5500 FWA DISCOUNT NOTES 5.2500 F M H A DISCOUNT NOTE 1.2000 F M H A DISCOUNT NOTE	41 FNMA DISCOUNT NO 8.81%(C)	2.3500 PARMER MAC DISCOUNT	SUBTOTAL (ICC#) 42 PARM CREDIT DISC	2.9500 FREDIE DISCOUNT 2.6500 FREEDIE DISCOUNT 2.6500 FREEDIE DISCOUNT 2.6500 FREEDIE DISCOUNT 1.2500 F M C DISCOUNT NOTE	SUBTOTAL (ICC#) 44 PMC DISCOUNT NOT .68%(C)	2.8900 Commerzbank CP 2.9800 BANK OF SCOTLAND C P 2.9150 BANK OF SCOTLAND C P 2.7500 TOUTRA C P 2.9550 BANK OF AMERICA C P 2.9550 BANK OF AMERICA C P	SUBTOTAL (ICC#) 81 COMMERCIAL PAPER 3.394(C)	12084 10/06/08 4.2800 CITIGROUP N C D
COUPON	.391		.3350		2.5500 FF 2.5500 FF .6200 F 1.2000 F 1.2000 F 1.2000 F	41 19	2.3500	42 F	2.9500 2.9500 2.6500 2.6500 1.2500) 44 PP	2.8900 2.9800 2.9150 2.7500 2.9550) 81 CC	4.2800
PURCHASE	42076 09/18/08	SUBTOTAL (ICC#)	42100 09/22/08 42101 09/22/08	SUBTOTAL (ICC#)	2088 10/15/08 2089 10/15/08 2137 12/16/08 2111 12/04/08 2113 12/04/08 2113 12/04/08 2110 12/04/08	SUBTOTAL (ICC#)	12087 10/20/08	OTAL (ICC)	12085 10/02/08 12086 10/02/08 12082 10/03/08 12083 10/03/08 12108 12/05/08	OTAL (ICC)	07/30/08 08/05/08 09/03/08 07/25/08 09/05/08	OTAL (ICC)	10/06/08
INV.	42076	SUBT	42100	SUBT	42088 42089 42137 42111 42113 42109 42110	SUBT	42087	SUBT	42085 42086 42082 42083 42108	SUBT	42054 42058 42070 42052 42066	SUBT	42084

CITY/COUNTY OF SAN PRANCISCO

(RIS / EDUCEIS)

EARNED INCOME SUMMARY 01/01/09 THROUGH 01/11/09 SORT KEYS ARE FUND ICCH MATD FUND: 100 POOLED FUNDS

PAGE: 4 RUN: 02/03/09 12:15:23

3,242.30 00 11,840.28 37,458.33 00 14,861.11 335.84 86.11 8,833.33 21,095.56 524.20 3,242.31 15,594.07 37,458.33 633,175.00 11,824,496.41 6,042,868.06 11,824,496.41 6,042,868.06 TOTAL/NRT RARNINGS 108,500 102,902 108,500 32,550 102,902 102,902 3,890.77 76,347.22 273,444.44 35, 138.89 15,138.89 1,048.41 9,090.28 17,920.22 16,347.22 229,041.66 RECEIVED THIS PER THCOME SOLD/MAT MATURED MATURED DATE MATORED MATURED 2.367 3.687 4.339 3.954 2.788 1.014 687 2.738 1.913 2.919 882 882 2.555 2.555 2.555 2.423 2.423 2.423 2.043 YIELD/ 365 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 00 8 8 8 88 100,000.00 100,000.00 00 00 50,000,000.00 15,200,000.00 193 DAYS 365,000,000.00 365,000,000.00 483 DAYS 2850695000.00 2871559725.57 2850695000.00 2871559725.57 50,000,000.0 50,000,000.0 15,000,000.0 50,000,000.0 BOOK VALUE 000 50,000,000. SCHRDULED 50,000, 000 LIABILITIES 10,000,000.00 10,000,000.00 10,000,000.00 5,000,000.00 50,000,000.00 50,000,000.00 15,000,000.00 50,000,000.00 8 8 00 100,000.00 100,000.00 15,200,000,00 00 10,000,000.00 50,000,000,00 SHARES / SCHEDULED PAR VALUE 50,000,000. 50,000,000. 50,000,000 04/14/09 04/14/09 06/04/09 06/04/09 07/31/09 295 DAYS 60/90/10 TICKER / MATTURITY 0 DAYS 60/91/20 11/03/09 01/20/10 01/02/09 60/90/10 60/81/10 0 DAYS 12/08/09 12/08/09 12/08/09 DATE 2.385 2,983,051,148.96 1.868 ASSETS ASSETS 3.9000 MISSION NATIONAL BANK PU 1.0000 MISSION AREA CREDIT UNIO θ ₿ 2.3900 US BANK COLLATERALIZE CD 12.56% (C) .52% (C) 2.3345 PUBLIC TIME DEPOSIT MONT 2.3345 PUBLIC TIME DEPOSIT MONT 3.6361 FIRST NATL BANK INT MONT FIRST NATIONAL BANK CD 2.6500 FIRST NATIONAL BANK PT COLLATERALIZE BANK COLLATERALIZE - MET 2.5200 UNION BANK COLLATERA 2.5200 UNION BANK COLLATERA 2.5200 US BANK COLLATERAL DESCRIPTION 1012 COLLATERAL C D BA COLLATERAL SUBTOTAL (ICC#) 1010 PUBLIC TIME DR .8700 BA COLLATERAL SUBTOTAL (ICC#) 1011 PUBLIC TIME DE 1.8871 CITIBANK PID 91 NEGOTIABLE C.D. WRIGHTED ANG YIRLD AT END OF PERIOD SUBTOTAL (FUND) 100 POOLAD FUNDS SUBTOTAL (FUND) 100 POOLED FUNDS EARWED INTEREST YIELD THIS PERIOD BANK AVERAGE DAILY INVESTMENT BALANCE 2.3900 US E 8700 2.7500 COUPOR RATE SUBTOTAL (ICC#) SUBTOTAL (ICC#) PUND STATISTICS PURCHUSE 42044 07/16/08 07/31/08 42144 01/20/09 41925 01/03/08 08/04/08 01/19/08 12/04/08 42125 12/04/08 42117 12/09/08 42121 12/09/08 11/03/08 08/01/08 42122 12/17/08 12/17/08 42119 12/09/08 12/09/08 DATE 42120 42055 42107 42059 42060 41948 42123 42124

10,164,025.23

TOTAL INTEREST RARNED FOR FUTURE RECEIPT:

CITY/COUNTY OF SAN WRANCISCO

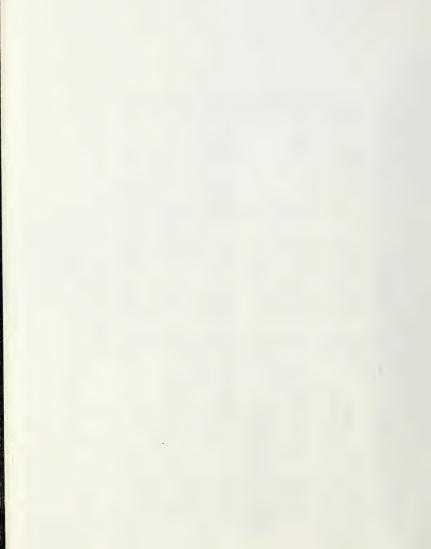
(RIS / ERWEIS)

EARMED INCOME SUMMARY 01/01/09 THROUGH 01/31/09 SORT KEYS ARE FUND ICC# MATD FUND: 9703 SPUSD TRANS 08-09

PAGE: 5
ARE FUND ICC# MATD
RUN: 02/03/09 12:15:23
STUDI TRANS 08-09

THE PERCENSE COPPORT THE PART ALL P	INCOME RECEIVED TOTAL/WET I THIS PER EARNINGS	75,950.00	.00 75,950.00	00.026,27 00.		
COLLATERAL AL C D 1.20¢(C) MAS 08-09- MET MAS 08-09- WET ASSETS COLLATERAL ASSETS ASSET	IELD/ DATE 365 SOLD/MA	2.555	2.555			
COLLATERAL AL C D 1.20¢(C) MAS 08-09- MET MAS 08-09- WET ASSETS COLLATERAL ASSETS ASSET	SCHEDULED Y. BOOK VALUE	35,000,000.00	35,000,000.00	35,000,000.00	SE	000
COLLATERAL AL C D 1.20¢(C) MAS 08-09- MET MAS 08-09- WET ASSETS COLLATERAL ASSETS ASSET	SCHEDULED PAR VALUE	35,000,000.00	35,000,000.00	35,000,000.00	LIABILITI	
IDAY PURCHASE COUPCH IDAY RANTE IDAKCEIPTION	TICKER / MATURITY DATE	11/23/09	296 DAYS	296 DAYS	90	2.555 2.555 2.555 ,300.00
IDV PURCHASE COUPOR NO. DATE RATE 42111 12/09/08 2.5200 SURFOTAL (TOMB) 9703 SURFOTAL OF S	DESCRIPTION	US BANK COLLATERAL	OLLATERAL C D 1.20% (C)	FUSD TRANS 08-09- ASSETS FUSD TRANS 08-09- NET		: 35, 100 : RECEIPT:
IDV PURCHASS NO. DATS 42118 12/09/08 SURFUTAL (TURB SURF	COUPON	2.5200	1012 0	8 £076 (ESTMENT IELD THI D AT END RHED FOR
	INV PURCHASE NO. DATE	42118 12/09/08	SUBTOTAL (ICC#)	SUBTOTAL (FUND) SUBTOTAL (FUND)	FUND STATISTIC	TERAGE DALLY LIVY NUMED INTEREST Y. SIGHTED AVG YIEL VIAL LIVIEREST EA

11,824,496.41 6,118,818.06 100.00%(C) 481 DAYS 2885695000.00 2906559725.57 2.387 GRAND TOTAL



CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



José Cisneros TREASURER

PAULINE MARX Chief Assistant Treasurer

Newlin Rankin Chief Investment Officer

March 12, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to February 28, 2009:

	Pooled	All
Interest Received	\$62,730,682	\$64,452,488
Total Net Earnings	\$50,754,278	\$51,696,055
Earned Income Yield	2.593%	2.601%
Average Age of Portfolio	482 Days	490 Days

Total cost of the securities on hand as of February 28, 2009 was \$3,041,245,000 with a market value of \$3,063,553,801 plus fixed assets accrued interests of \$4,369,628. The earned yield for the month of February 2009 is \$2,117%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of February 28, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros

Treasurer Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.) Ben Rosenfield, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx Transportation Authority – David Murray, San Francisco Public Library – 2 copies Office Copy GOVERNMENT DOCUMENTS DEPT

MAR 2 3 2009

SAN FRANCISCO PUBLIC LIBRARY

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478



(FS/ERNFS)

415 - 554 - 4487 SAN FRANCISCO NEWLIN RANKIN C E CITY/COUNTY M R .

PORTFOLIO STATISTICS 2/01/09 THROUGH 2/28/09

PAGE: 1 RUN: 03/06/09 12:25:22

ALL FUNDS

4,465,929.76 4,936,043.76 N/A 3,039,405,940.59 2.117 N/A 3,059,373,436.52 N/A N/A 2.117 N/A 3,064,520,035.33 2.027 TOTAL N/A N/A N/A N/A N/A N/A ----- TIME DEPOSITS -----LIABILITIES 2.717 267.34 31,686.66 15,200,000.00 2.717 15,200,000.00 15,200,000.00 267.34 ASSETS 00 00. 00 000 00 00 000 00 00 ----- GOV'T SECURITIES -----LIABILITIES 489.70 4,904,357.10 2.023 4,465,929.76 3,024,205,940.59 2.114 3,049,320,035.33 3,044,173,436.52 418.61 WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: NET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY: AVERAGE DAILY PORTFOLIO BALANCE: END OF PERIOD PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD: TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:

(FS ERNFS)

415-554-4487 CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-448

S PORTFOLIO STATISTIC: 2/01/09 THROUGH 2/28/09

PAGE: 1 RUN: 03/06/09 12:25:22

POOLED FUNDS 100 FUND:

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITS	TIME D	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
				1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	
TOTAL INCOME RECEIVED IN THIS PERIOD:	4,465,929.76	00.	00.	N/A	4,465,929.76
TOTAL NET EARNINGS THIS PERIOD:	4,698,629.33	00.	31,686.66	N/A	4,730,315.99
AVERAGE DAILY PORTFOLIO BALANCE:	2,865,619,964.43	00.	15,200,000.00	N/A	N/A 2,880,819,964.43
EARNED INCOME YIELD THIS PERIOD:	2.137	000.	2.717	N/A	2.140
END OF PERIOD PORTFOLIO BALANCE:	2,859,519,716.53	00.	15,200,000.00	N/A	2,874,719,716.53
CURRENT AMORTIZED BOOK VALUE:	2,854,368,281.36	00.	15,200,000.00	N/A	2,869,568,281.36
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.047	000.	2.717	N/A	2.050
WEIGHTED AVERAGE DAYS TO MATURITY:	482.41	00.	267.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	406.60	00.	267.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.140

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 2/01/09 THROUGH 2/28/09

9703 SFUSD TRANS 08-09

PAGE: 1 RUN: 03/06/09 12:25:23

	GOV'T SECURITIES TIME DEPOSITS	URITIES	TIME D	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00	A/N	
TOTAL NEW EXENTINGS THIS SHOPE					
NITEDACE DATE DODGE OF THE PERIOD:	66,600.00	00.	00.	N/N	68,600.00
EXEMPLE DALLI FORIFOLIO BALMANCE:	00.000,000,65	00.	00.	N/N	35,000,000.00
ENGINE TIETH THIS PERIOD:	7.000	000.	000.	N/N	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000.	000.	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	268.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	268.00	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 2/01/09 THROUGH 2/28/09

PAGE: 1 RUN: 03/06/09 12:25:23

FUND: 9704

SFUSD BONDS 2006B

	GOV'T SEC	GOV'T SECURITIES	TIME I	TIME DEPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL NET EARNINGS THIS PERIOD:	137,127.77	00.	00.	N/A	137,127.77
AVERAGE DAILY PORTFOLIO BALANCE:	123,585,976.16	00.	00.	N/A	123,585,976.16
EARNED INCOME YIELD THIS PERIOD:	1.446	000.	000.	N/A	1.446
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	00.	00.	N/A	154,800,318.80
CURRENT AMORTIZED BOOK VALUE:	154,805,155.16	00.	00.	N/A	154,805,155.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.469	000.	000	N/A	1.469
WEIGHTED AVERAGE DAYS TO MATURITY:	674.59	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	674.59	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.446

1 (FS/ERNPS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 2/28/09

60/03/

ALL FUNDS

PAGE: 1 RUN: 03/06/09 12:25:29

	ACCOME TAXABLE TAXABLE	JURITIES	TIME DEPOSITS	EPOSITS	9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9
	Ciaco	Carringan	HABITITES ASSETS	PINBILLIES	TOLAT
TOTAL INCOME RECEIVED IN THIS PERIOD:	63,824,600.89	00.	627,886.64	N/A	64,452,487.53
TOTAL NET EARNINGS THIS PERIOD:	50,984,120.92	00.	711,934.54	N/A	51,696,055.46
AVERAGE DAILY PORTFOLIO BALANCE:	2,952,898,229.02	00.	32,134,156.38	N/A	2,985,032,385.40
EARNED INCOME YIELD THIS PERIOD:	2.593	000.	3.328	N/A	2.601
END OF PERIOD PORTFOLIO BALANCE:	3,049,320,035.33	00.	15,200,000.00	N/N	N/A 3,064,520,035.33
CURRENT AMORTIZED BOOK VALUE:	3,044,173,436.52	00.	15,200,000.00	N/A	N/A 3,059,373,436.52
WEIGHTED AVERAGE YISLD AT END OF PERIOD:	2.075	.000	3.114	N/A	2.080
WEIGHTED AVERAGE DAYS TO MATURITY:	489.70	00.	267.34	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	418.61	00.	267.34	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.601

(PS/ERNPS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 2/28/09

POOLED FUNDS 100 FUND:

PAGE: 1 RUN: 03/06/09 12:25:29

TOTAL INCOME RECEIVED IN THIS PERIOD: TOTAL NET EARNINGS THIS PERIOD: AVERAGE DALLY PORTPOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD:	62,102,795.33 50,042,343.15 2,907,402,725.59	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	ASSETS 627,886.64 711,934.54 32,134,156.38	LIABILITIES N/A N/A N/A	50,754,277.69 2,939,536,881.97 2.593
END OF PERIOD PORTPOLIO BALANCE: CURRENT AMORTIZED BOOK VALUE:	2,859,519,716.53	000.	15,200,000.00	N/N N/N	2,874,719,716.53
WEIGHTED AVERAGE YIELD AT END OF PERIOD: WEIGHTED AVERAGE DAYS TO MATURITY:	2.102	000.	3.114	N/A N/A	2.108 N/A
WEIGHTED AVERAGE DAYS TO CALL: NET FORTFOLIO YIELD, 365-DAY BASIS:	406.60	00.	267.34	N/A	N/A 2.593

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 2/28/09

FUND: 9703 SFUSD TRANS 08-09

PAGE: 1 RUN: 03/06/09 12:25:29

	ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES	ASSETS	EPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL NET EARNINGS THIS PERIOD:	200,900.00	00.	00.	N/A	200,900.00
AVERAGE DAILY PORTFOLIO BALANCE:	11,810,699.59	00.	00.	N/A	11,810,699.59
EARNED INCOME YIELD THIS PERIOD:	2.555	0000	000.	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	000.	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	268.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	268.00	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

(FS/ERNPS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 2/28/09

FUND: 9704 SFUSD BONDS 2006B

PAGE: 1 RUN: 03/06/09 12:25:29

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITS	TIME D	RPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	
TOTAL NET BARNINGS THIS PERIOD:	137,127.77	00.	00.	N/A	137,127.77
AVERAGE DAILY PORTFOLIO BALANCE:	14,240,359.39	00.	00.	N/A	14,240,359.39
BARNED INCOME YIELD THIS PERIOD:	1.446	000.	000.	N/A	1.446
END OF PERIOD FORTFOLIO BALANCE:	154,800,318.80	00.	00.	N/A	154,800,318.80
CURRENT AMORTIZED BOOK VALUE:	154,805,155.16	00.	00.	N/A	154,805,155.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.469	000.	000.	N/A	1.469
WEIGHTED AVERAGE DAYS TO MATURITY:	674.59	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	674.59	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.446

CITY/COUNTY OF SAN PRANCISCO

PORTFOLIO STATISTICS 2/01/09 THROUGH 2/28/09

NOT FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 03/06/09 12:17:28

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITS	DI TIMB DI	SPOSITS	
	ASSETS		ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL NET EARNINGS THIS PERIOD:	205,727.77	00.	00.	N/A	205,727.77
AVERAGE DAILY PORTFOLIO BALANCE:	158,585,976.16	00.	00.	N/A	158,585,976.16
EARNED INCOME YIELD THIS PERIOD:	1.691	000.	.000	N/A	1.691
END OF PERIOD PORTFOLIO BALANCE:	189,800,318.80	00.	00.	N/A	189,800,318.80
CURRENT AMORTIZED BOOK VALUE:	189,805,155.16	00.	00.	N/A	189,805,155.16
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.669	000	.000	N/A	1.669
WEIGHTED AVERAGE DAYS TO MATURITY:	599.61	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	599.61	00.	00.	N/A	N/A
NET PORTFOLIO YIRLD, 365-DAY BASIS:					1.691

(SIRPT)

CITY/COUNTY OF SAN FRANCISCO

IN VESTWENT IN VENTORY
INVESTMENTS OUTSTANDING AS OF 2/28/09
MAJOR SORT KEY IS ICC#

4

RUN: 03/06/09 12:17:25

PAGE:

382,640,152.41 332,687,809.72 222,960,177.50 76,826,506.67 447,239,400.00 354,535,200.00 50,000,000.00 25,000,000.00 68,537,476.35 181, 659, 713.32 19,827,777.78 400,000,000.00 PROPERTY NAMED OF PERSONS ASSESSED. 2.362 1.835 100.765 3,041,245,000.00 3,064,520,035.33 388,875,113.24 98,530,708.34 15,200,000.00 ROOK VALUE 375, 100, 000.00 354,500,000.00 400,000,000.00 335,000,000.00 210,395,000,00 382,325,000.00 77,225,000.00 445,000,000.00 50.000.000.00 25,000,000.00 68,500,000.00 183,000,000.00 20,000,000.00 100,000,000.001 15,200,000.00 PAR VALUE SHARRS PRICE .823 99.310 1.488 102,010 2.059 100.000 BOOK 2.207 105.972 3.361 101.713 2.971 99.484 2.078 100.503 1.066 1.053 100.010 .770 100.000 .417 100.000 .357 100.055 1.056 99.268 99.139 98.531 2.680 100.000 2.999 YIELD 1.261 TRUNG COPN 3.587 3.854 2.728 2.394 1.047 1.250 2.059 4.425 2.955 2.680 RATE .817 .770 .417 .453 SETTLEMENT DATE RASIS PIXED REPORT TOTALS 10.86% (C) 12.49%(C) 7.28% (C) 11.57% (C) 5.93 (C) . 65% (C) 13.05%(C) 12.69% (C) 2.51% (C) 14.59% (C) 1.63 (C) 82% (C) 2.24% (C) 3.22 (C) .50% (C) ASSETS (Inv Type) 23 PEDERAL NATIONAL MORTGAGE ASSN. (Inv Type) 33 FPCB FLOATER OTR ACT-360 (Inv Type) 28 FEDERAL FARM CREDIT BANK (Inv Type) 31 PHLB PLOATER OTR ACT-360 (Inv Type) 36 PHIMC PLOATER NO ACT-360 22 PEDERAL HOMB LOAN BANK 81 COMMERCIAL PAPER DISC (Inv Type) 1010 PUBLIC TIME DEPOSIT (Inv Type) 35 PHLB PLOATER MONTHLY (Inv Type) 41 FMMA DISCOUNT NOTES (Inv Type) 44 FMC DISCOURT NOTES (Inv Type) 1012 COLLATERAL C Ds (Inv Type) 11 TREASURY BILLS (Inv Type) 12 TREASURY NOTES (Inv Type) 30 PHLMC Bonds SUMMARY DESCRIPTION (Inv Type) (Inv Type)

日日日日日日日日日

	7
0	8
υ	4
S	4
н	
5	4
2	2
~	S
2	٠
-	2
_	н
z	4
A	
S	
	Z
Die	н
0	×
_	z
>	4
H	æ
z	
ь	Z
0	H
υ	П
_	X
>	104
H	Z
н	
υ	٠
	æ
	×

(SIRPT)	N I	INVESTMENT INVENTORY INVESTMENTS OUTSTANDING SOF 2/28/09 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	ENTORY OF 2/28/09 ICC#	R Y /09		Loft RON:	RUN: 03/06/09 12:17:25
SUMMARY	SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
nv Type)	Inv Type) 11 TREASURY BILLS	8.46%(C)	. 895	. 905	99.263	245,000,000.00	0 243,194,959.72
Inv Type)	12 TREASURY NOTES	13.31% (C)	3.587	1.488	1.488 102.010	375,100,000.00	0 382,640,152.41
nv Type)	(Inv Type) 22 FEDERAL HOME LOAN BANK	7.76%(C)	4.425	2.207	2.207 105.972	210,395,000.00	0 222,960,177.50
nv Type)	(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	11.89%(C)	4.100		3.519 102.009	335,000,000.00	0 341,731,084.44
inv Type)	Inv Type) 28 FEDERAL FARM CREDIT BANK	2.04%(C)	2.705	2.997	99.429	59,000,000.00	0 58,663,066.67
inv Type)	(Inv Type) 30 PHLMC Bonds	15.56% (C)	2.394	2.078	2.078 100.503	445,000,000.00	0 447,239,400.00
nv Type)	(Inv Type) 31 FHLB FLOATER OTR ACT-360	12.33% (C)	1.066		1.053 100.010	354,500,000.00	0 354,535,200.00
inv Type	(Inv Type) 33 FPCB FLOATER OTR ACT-360	1.74% (C)	.770	. 770	.770 100.000	50,000,000.00	0 50,000,000.00
Inv Type	(Inv Type) 35 FHLB FLOATER MONTHLY	.87% (C)	.417	.417	.417 100.000	25,000,000.00	0 25,000,000.00
inv Type	(Inv Type) 36 PHIMC FLOATER MO ACT-360	2.38%(C)	.453	.357	.357 100.055	68,500,000.00	0 68,537,476.35
Inv Type	(Inv Type) 41 FNMA DISCOUNT NOTES	6.32% (C)	1.047	1.056	99.268	183,000,000.00	0 181,659,713.32
Inv Type	Inv Type) 44 PMC DISCOUNT NOTES	, 69% (C)	1.250	1.261	99.139	20,000,000.00	19,827,777.78
Inv Type	Inv Type) 81 COMMERCIAL PAPER DISC	3.43¢(C)	2.955	2.999	98.531	100,000,000.00	0 98,530,708.34
Inv Type	(Inv Type) 1010 PUBLIC TIME DEPOSIT	.53%(C)	2.680	2.680	2.680 100.000	15,200,000.00	0 15,200,000.00
Inv Type	(Inv Type) 1012 COLLATERAL C Ds	12.70%(C) REPORT TOTALS ASSETS PIXED	2.015	2.015	2.015 100.000	2.015 100.000 365,000,000.00 365,000,000.00 10.0	365,000,000.00

CITY/COUNTY OF SAN PRANCISCO

ALL PURES

PAGE: 1 RUN: 03/06/09 12:17:29 INVESTMENT MATURITY DISTRIBUTION AS OF 02/28/09

	DATE RANGE	NO OF INV	COST	-	COM &
:		1			
	03/01/09-04/30/09	10	445,912,289.64	14.6	14.6
	05/01/09-05/31/09	7	15,176,953.13	ē.	15.0
	06/01/09-06/30/09	7	100,000,000.00	3.3	18.3
	07/01/09-01/31/09	3	10,265,542.97	.3	18.6
	08/01/09-08/31/09	80	278,608,584.85	9.1	27.7
	09/01/09-02/28/10	26	996, 799, 217.33	32.5	60.3
	03/01/10-08/31/10	9	205,337,983.33	6.7	67.0
	09/01/10-02/28/11	2	115,625,827.50	3.8	70.7
	03/01/11-02/29/12	17	730, 266, 213.25	23.8	94.6
	03/01/12-02/28/13	1	25,212,250.00	89,	95.4
	03/01/13-02/28/14	•	141, 315, 173.33	4.6	100.0
	03/01/14-02/28/15	0		0.	100.0
	03/01/15-02/29/16	0		0.	100.0
	03/01/16-02/28/19	0		0.	100.0
	03/01/19-	0		0.	100.0
		-			
		84	3,064,520,035.33		

Total number of funds represented:

	t
0	0
Ü	•
	,
I S	
	•
υ	ı,
z	
K	
ø	
D4	
	,
z	,
4	
S	
	ž
Da.	Þ
	b
0	2
×	6
H	1
z	
Þ	
0	۲
υ	H
_	3
>	þ
H	ä
Н	
υ	¢
	ì

STRPT

CNVSACT NO.

49, 989, 847.22 49, 772, 833.34 19, 909, 133.33 49, 264, 111.11 49,264,111.11 19,832,000.00 49,757,750.00 19,903,100.00 10,096,484.38 5,165,542.97 25,707,031.25 51,414,062.50 50,302,734.38 50,302,734.38 51,160,156.25 26,242,333.33 20,400,400.00 28,145,000.00 28,214,377.50 10,905,816.67 54,523,166.67 PAGE: 1 RUN: 03/06/09 12:17:25 332,687,809.72 51,357,421.90 11 24,994,923.61 468.75 122,960,177.50 00000 382,640,152,41 080 BOOK VALUE 028 50,947,8 30,568,7 20,376,0 50,940,2 534, 51,357, 5,080, 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00 50,000,000.00 50,000,000.00 10,000,000.00 5,100,000.00 5,100,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 20,000,000.00 28,145,000.00 27,250,000.00 10,000,000.00 50,000,000.00 000.00 335,000,000.00 000 000.000 375, 100,000,00 210,395,000.00 PAR VALUE SHARRS 30,000, 50,000, BOOK 99.980 99.546 99.160 715 101.285 605 104.969 000 539 058 880 99.310 609 828 102.010 046 968 968 99.980 98.528 99.516 100.965 102.320 102.320 102. 102. 101 102. 100 100. 100 103. 601 101. 101 3.864 .341 1.677 1.740 .085 .944 .944 1.459 1.954 2.207 0000 886 553 553 558 558 512 512 .823 3.797 4.250 1.459 1.488 2.020 YIRLD 1.502 908 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 2/28/09 .940 1.480 900 519 519 .817 4.500 4.875 4.625 875 2.000 3.587 3.875 5.050 4.875 4.875 2.000 3.125 4.330 4.330 4.330 4.330 .085 1.480 4.500 4.875 2.875 2.875 4.875 4.425 MAJOR SORT KEY IS ICC# SAF/ 000 000 000 0000 07/28/11 12/30/08 07/28/11 12/30/08 07/28/11 01/02/09 07/28/11 01/02/09 08/15/09 12/31/08 02/28/10 03/31/08 02/28/10 03/31/08 MATURITY PURCHASE 07/31/09 10/23/07 02/07/11 11/20/08 10/05/11 01/15/09 02/11/11 02/11/09 04/01/11 01/06/09 10/22/09 10/29/08 03/31/09 04/09/08 04/09/08 10/26/01 10/91/01 60/16/01 08/15/09 12/31/08 03/12/10 12/09/08 12/10/10 11/18/08 01/28/11 01/28/09 10/05/11 01/15/09 10/05/11 02/13/09 04/02/09 01/06/09 04/05/09 01/06/09 04/23/09 10/31/08 04/23/09 10/31/08 10/22/09 10/29/08 01/08/10 02/06/09 01/14/10 02/06/09 01/14/10 02/06/09 80/16/01/01/08/90 06/30/10 10/31/08 KWLIN RANKIN DATE 10.86%(C) 12.49% (C) 7.28% (C) 03/31/09 05/15/09 (TICKER) 100 100 100 100 100 100 100 100 9704 9704 000 100 100 , M 22 FEDERAL HOME LOAN BANK 31398ATA0 13398AFR7 11398ATA0 1139BATA0 1139BATAO 312795L58 312828GL8 912828GL8 912828FE5 912828GY0 912828PP0 912828HS2 912828HS2 912828JC5 1133XJUS5 3133XRM49 1133XSTV0 31359MP81 3133XHB43 3133XHB43 3133XHB43 12795125 312795L25 312795L58 312795844 912795544 313397RN3 912795R86 912795R86 912828GT1 CUSIP SUBTOTAL (Inv Type) 11 TREASURY BILLS SUBTOTAL (Inv Type) 12 TREASURY NOTES 42162 FREDDIR MAC DISCOUNT SUBTOTAL (Inv Type) DESCRIPTION PAMNIE MAE \$2150 PANNIE MAR 42131 F N M A 42132 F N M A 42133 F N M A NNNA 41841 T NOTE 41862 T NOTE 42134 T NOTE 42135 T NOTE 41993 T NOTE 41994 T NOTE 42013 T NOTE 42013 T NOTE 41870 T NOTE MOTE TTTETTT 42138 T BILL 42139 T BILL 42098 T BILL 42099 T BILL 42094 T BILL 42095 T BILL 42160 T BILL \$2130 P N Н 42141 F 42157 P 42142 42106 42156 42097 42104 42143 42161 42096

,,,,,,

_	00
0	*
U	
E/O	4
н	
U	4
	ĸ
z	S
K	-
04	
Die	S
	ч
×	4
K	
ξÜ	×
Du	Η
0	×
0	z
	4
×	æ
₽	-
2	
5	z
0	н
	ы
O	2
-	00
>	×
H	L
н	
U	
0	04
	×

INVESTMENT INVENTORY

(SIRPT)

* * *

PAGE: 2 RUN: 03/06/09 12:17:25

INVESTMENTS OUTSTANDING AS OF 2/28/09 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

50,024,900.00 50,010,000.00 50,010,000.00 22 00 63 67 00 000 00 00 00 00 00 25,212,250.00 20,525,288.89 388.875.113.24 18,163,440.00 00 000 354,535,200.00 50,000,000.00 50,000,000.00 18,866,050.0 50, 916, 000. C 25, 957, 000. C 50, 000, 000. C 50, 000. C 50, 000. C 50, 000, 000. C 50, 000. C 4,500,900.0 51,313,222. 76,826,506. 000,000 .000.000 447,239,400. 984,700. 49,984,700. 50.010.000. BOOK VALUE 50, 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 4,500,000.00 50,000,000.00 19,000,000.00 40,000,000.00 00 25,000,000.00 382,325,000,00 77,225,000.00 00 145,000,000.00 50,000,000.00 50,000,000.00 50,000,000. 20,000,000 354,500,000. PAR VALITE SHARES 103.828 99.969 100.050 100.020 100.020 ROOK PRICE 100.849 101.713 99.493 99.662 99.484 100.000 100.000 100.000 100.000 100.000 100.000 100.000 100.503 100.020 100.010 100.000 100.000 102.626 102.626 102.626 99.295 101.832 101.832 666. 1.039 .770 2.081 2.884 1.970 1.970 1.970 1.039 1.039 1.039 .770 YIRLD 3.596 3.361 3.203 1.970 2.300 2.078 1.107 1.039 1.053 TRDMG 3.949 3.596 2.887 2.971 1.107 4.120 .970 .770 RATE 4.180 4.120 4.120 3.854 2.875 2.800 2.728 5.125 .970 1.970 .970 2.300 2.394 1.066 1.066 1.066 1.066 .770 3.250 1.970 1.970 1.066 1.066 1.066 1.066 PURP 000 000 000 000 000 0000 000 000 000 000 0000 000 000 SAP/ MATURITY PURCHASE 100 02/14/11 11/19/08 100 04/21/11 11/10/08 9704 01/28/14 02/06/09 100 10/26/09 08/26/08 02/05/09 12/22/08 01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/30/12 01/30/09 11/23/09 12/07/07 11/23/09 12/07/07 11/23/09 12/28/07 05/06/13 12/22/08 05/06/13 12/22/08 07/16/10 12/09/08 11/11/08 01/23/12 01/23/09 01/23/12 01/23/09 11/23/09 01/09/08 11/23/09 01/09/08 01/09/08 01/09/08 DATE 14.59% (C) 23 PEDERAL NATIONAL MORTGAGE ASSN 12.694 (C) 2.51% (C) 11.57%(C) 1.63% (C) 05/06/13 01/16/10 08/23/10 11/23/09 11/23/09 02/12/13 (TICKER) 100 100 100 NO. (Inv Type) 31 PHLB FLOATER OTR ACT-360 SUBTOTAL (Inv Type) 33 PPCB PLOATER OTR ACT-360 SUBTOTAL (Inv Type) 28 PEDERAL PARM CREDIT BANK 31331YG46 31331Y6X3 31398ARC8 31398ARC8 31331YUD0 3137EAAX7 3133XNP61 3133XNP61 3133XNP61 3133XNF61 3133XNP61 3133XNP61 3133XNP61 3133XNP61 31398ARC8 31331GLL1 3137EABO1 3128X8GD8 3128X8GD8 3128X8GD8 3128X8GD8 3128X8GD8 3128X8HA3 3137EABQ1 CUSIP SUBTOTAL (Inv Type) 30 FHLMC Bonds STR ACT STR ACT STR ACT STR ACT STR ACT 42159 PEDERAL PARM CREDIT 41915 F H L B PLOATER 41924 F H L B PLOATER 41937 F H L B PLOATER OF 41939 F H L B PLOATER OF 41939 F H L B PLOATER OF 41940 F H L B PLOATER OF 41941 F H L B PLOATER OF 42115 P H L M C BONDS 42103 P H L M C BONDS 42103 P H L M C 42145 P H L M C A 42065 PPCB FLOATER OTR DESCRIPTION (Inv Type) 42151 PHIMC Bonds 42147 P H L M C 42159 F H L M C 42126 F N M A 42126 F N M A 42127 F N M A 42128 F N M A 42105 P P C B 80 4 4 SUBTOTAL 42102 SUBTOTAL TANCHAT NO.

REKEREREE

25,000,000.00

25,000,000.00

.417 100.000

.417

100 12/28/09 09/18/08 000

42076 P H L B PLOATER MONTHLY 3133XRR28

	1
0	٥
Ü	•
S	4
н	
Ü	4
×	u
	u
4	
ø	u
Þ	
z	
4	
Ø	_
	2
De	۲
0	4
_	2
>	4
H	ø
z	
Ď	2
	F
0	
υ	3
\	p
×	2
H	1
н	
υ	
	0
	2

INVESTMENTS OUTSTANDING AS OF 2/28/09

(SIRPT)

INVSMI . NO

44

00 RUN: 03/06/09 12:17:25 25,000,000.00 18,510,121.35 50,027,355.00 68.537.476.35 00 00 00 00 47,808,213.33 24,789,166.66 9,915,666.67 49,573,333.33 19, 573, 333, 33 181,659,713,32 19,827,777.78 19.827.777.78 49, 265, 354.17 49,265,354,17 98,530,708.34 100,000.00 100,000,001 5,000,000.3 15,200,000. 50,000,000. 000 000 BOOK VALUE PAGE: 50,000,0 15,000,0 35,000,0 50,000,0 50,000, 25,000,000.00 18,500,000.00 50,000,000.00 68,500,000.00 48,000,000.00 10,000,000.00 183,000,000,00 50,000,000.00 000 00 00 00 50.000.000.00 20,000,000.00 20,000,000.00 100,000,000.001 5,000,000.00 100,000.00 15,200,000.00 100,000.00 50,000,000.0 50,000,000.0 15,000,000.0 35,000,000.0 50,000,000.0 000 PAR VALITE SHARES 50,000, 50,000, 000 000 000 000 BOOK PRICE .417 100.000 .357 100.055 99.157 99.147 99.268 99.139 99.139 98.531 100.000 000 .357 100.055 .357 100.055 99.600 99.157 99.147 98.531 98.531 100.000 100.000 100 100 100 100 100 .001 .001 001 2.750 2.680 870 2.520 1.210 1.210 1.210 1.210 1.261 3.900 2.520 2.390 PRIDNG YIELD 1.056 1.261 2.999 2.999 2.650 .417 .453 .620 1.200 1.200 1.250 1.250 1.000 2.650 .870 2.520 2.520 2.520 2.390 CUPN RATE .453 .453 1.200 1.047 2.955 2.955 2.955 3.900 2.680 MAJOR SORT KRY IS ICC# SETTLEMENT DATE BASIS 000 0000 000 000 SAP/ PURP 0000 000 100 07/16/09 07/16/08 100 07/31/09 07/31/08 100 11/03/09 11/03/08 100 01/20/10 01/20/09 MATURITY PURCHASE 100 08/10/09 12/05/08 100 03/03/09 09/05/08 100 03/03/09 09/05/08 12/09/08 100 09/21/09 09/22/08 100 09/21/09 09/22/08 04/14/09 12/17/08 04/14/09 12/17/08 12/04/08 12/04/08 12/09/08 08/05/09 12/16/08 08/14/09 12/04/08 08/14/09 12/04/08 08/17/09 12/04/08 08/17/09 12/04/08 DATE 82% (C) 2.24% (C) 5.93% (C) .65% (C) 3.22%(C) 50% (C) 100 06/04/09 60/10/90 11/23/09 12/08/09 (TICKER) 001 0001000 CIND. NO. SUBTOTAL (Inv Type) 36 PHIMC FLOATER MO ACT-360 SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC 0660P0Q30 42100 F H L M FLOATER MONTHLY 3128X7CN2 42101 F H L M FLOATER MONTHLY 3128X7CN2 313589KA0 313589KN2 313397KP7 0660P0Q30 SUBTOTAL (Inv Type) 35 FHLB FLOATER MONTHLY 313589KK8 313589KK8 313589KN2 SUBTOTAL (Inv Type) 41 FINMA DISCOUNT NOTES SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES CUSIP US BANK COLLATERALIZE CD US BANK COLLATERALIZE CD 42107 MISSION AREA CREDIT UNIO 42044 MISSION NATIONAL BANK PU 42055 FIRST NATIONAL BANK CD 42144 PIRST NATIONAL BANK PT NOTE 42113 F N M A DISCOUNT NOTE 42112 F N M A DISCOUNT NOTE 42113 F N M A DISCOUNT NOTE 42109 F N M A DISCOUNT NOTE NOTE UNION BANK COLLATERA UNION BANK COLLATERA A 42066 BANK OF AMERICA C P A 42067 BANK OF AMERICA C P US BANK COLLATERAL COLLATERAL F N M A DISCOUNT A 42108 F M C DISCOUNT BA COLLATERAL BA COLLATERAL DESCRIPTION BANK

42110

12/08/09

ns 42119 42120

42124 42125 42118

4 4

44

CITY/COUNTY OF SAN PRANCISCO

MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 2/28/09 MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS

(STRPT)

INVSMI NO

PAGE: 4 RUN: 03/06/09 12:17:25

50.000.000.00 400,000,000.00 2.362 1.835 100.765 3,041,245,000.00 3,064,520,035.33 BOOK VALUE 400,000,000.00 50,000,000.00 PAR VALUE SHARES 2.059 100.000 BOOK PRICE 2,390 2,390 100,000 YIELD CUPN TRUNG 2.059 RATE 100 12/08/09 12/09/08 000 MATURITY PURCHASE SAF/ PURP PIXED DATE REPORT TOTALS 13.05% (C) (TICKER) ASSETS PUND NO CUSTP SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds A 42121 US BANK COLLATERALIZE CD DESCRIPTION

8 7 RUN: 03/06/09 12:17:25	BOOK PAR VALUE PRICE SHARES BOOK VALUE	100,000.00	100,000.00	000 15,000,000.00 15,000,000.00 000 35,000,000.00 35,000,000.00	50,000,000.00	50,000,000.00	0000 20,000,000.00 50,000,000.00	50,000,000.00	50,000,000.00	000 10,000,000.00 10,000,000.00
CITY/COUNTY OF SAN PRANCISCO NEWLIN RANKIN 415-554-448 INVESTMENT INVENTORY INVESTMENT INVENTORY INVESTMENT SUTSMENT SANK SETTLEMENT DATE BANK SETTLEMENT DATE BANK	TRDMG YIRLD P	3.900 100.000		2.520 100.000		2.390 100.000	870 100.000	24	2.520 100.000	2.650 100.000
N FRA 4 1 5 - 5 VENTO AS OF 2/28 S BANK	SAF/ CUPN PURP RATE	000 3.900	000 1.000	000 2.520		000 2.390	000 .870	N		000 2.650
/ COUNTY OF SAN PRANC MALIN AANKIN 415-55- INVESTWANCOUSTANDAMAS OF 2/28/09 INVESTWANCOUSTANDAMAS OF 2/28/09 SETTLAMENT DATE BASIS	ATURITY PURCHASE SAF/ TICKER) DATE PURP			-			-		_	
IN RA IN RA IN RA IN RSTNE		100 07/16/09 07/16/08	100 07/31/09 07/31/08 100 11/03/09 11/03/08	100 11/23/09 12/09/08	12/08/09	100 12/08/09 12/09/08	100 04/14/09	100 06/04/09 12/04/08	100 06/04/09 12/04/08	100 01/20/10 01/20/09
Y / C O H E W L I N V INVB	FUND.		100	1000	100	100	100	100	100	100
M R .	CUSIP									
	DESCRIPTION	42044 MISSION NATIONAL BANK PU	42107 MISSION AREA CREDIT UNIO	42117 US BANK COLLATERAL	12119 US BANK COLLATERALIZE CD	12120 US BANK COLLATERALIZE CD	\$2122 BA COLLATERAL	24 INTON BANK COLLATERA	25 UNION BANK COLLATERA	14 FIRST NATIONAL BANK PT
(SIRPT)	INVSMT NO.	A 4204	A 4205	A 4211		A 42120		A 42123		-

415,200,000.00

2.650 2.650 100.000 2.082 2.082 100.000 2.082 2.082 100.000

415,200,000.00 415,200,000.00 415,200,000.00

PIXED

100.00% (C)
REPORT TOTALS
ASSETS

SUBTOTAL (Bank) 19 BANK OF NEW YORK

(RPTMGT)	T S	CITY/COUNTY OF S INVESTMENT INVENTORY HI INVESTMENTS OUTSTANDING HAJOR SORF KEY	R A RA INV	O F N K I ENTORY TSTAND SORT K	TYOPSAN F RANKIN 41 NT INVENTORY WITH MARK WIS OUTSTANDING AS OF WAJOR SORT KEY IS ICCOR	COUNTY OF SAN PRANCISCO #ILIN RANKIN 415-554-448 HPWENDRY HITH MARKET VALUE HPWENDRYS OUTSTANDING AS OF 22/28/09	0 8 7 F. II	PAGE: 1 RUN: 03/06/09 12:26:00	PAGE: 1 12:26:00
INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FOND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	REALIZED GAIN
42138	42138 T BILL	912795L25	19	100	.0850	25,000,000.00	25,000,000.00	3,187.50	1,888.89
42139	01/06/09 04/02/09 T BILL	912795125	19	100	.0850	24,994,923.61	100.00000000000000000000000000000000000	SUNGARD 6.375.00	3.777.78
	01/06/09 04/02/09		47	000	.0850	49,989,847.22	100.0000000000	SUNGARD	
4 42098	42098 T BILL	912795158	19	100	.9400	20,000,000.00	49,984,664.35	157,972.22	53,858.79
43000	10/31/08 04/23/09	01100000	54	000	. 9443	49,772,833.34	99.96932870370	SUNGARD	
		912/95258	54	000	. 9443	19,909,133.33	19,993,865.74	63,188.89 SUNGARD	21,543.52
42094	42094 T BILL 10/29/08 10/22/09	912795544	19	100	1.4800	50,000,000.00	49,813,294.49	252,833.33	296,350.05
42095	T BILL	912795544	19	100	1.4800	50,000,000.00	49, 813, 294.49	252,833.33	296,350.05
40160	10/29/08 10/22/09		54	000	1.5021	49, 264, 111.11	99.62658898305	SUNGARD	
79774	02/06/09 01/08/10	31339/RM3	47	000	.9006	19,832,000.00	19,850,000.00	11,500.00 SUNGARD	6,500.00
42160	T BILL	912795R86	19	9704	.5190	50,000,000.00	49,704,052.73	16,291.67	
	02/06/09 01/14/10		47	000	.5125	49,757,750.00	99.40810546875	SUNGARD	-69,988.94
42161	42161 T BILL	912795R86	19	9704	.5190	20,000,000.00	19,881,621.09	6,516.67	
	07/06/09 01/14/10		4.7	000	.5125	19,903,100.00	99.40810546875	SUNGARD	-27,995.58

42139 42098 42099 42094 42095 42162 A 42160

<	A 42003 T NOTE	NOTE		912828GL8	19	100	4.5000	50,000,000.00	50,171,875.00	939,560.44	
		04/09/08 03/31/09	1/31/09		4.7	000	1.6817	51,357,421.90	100.3437500000	SUNGARD	-1,185,5
<	A 42013 T NOTE	NOTE		912828GL8	19	100	4.5000	50,000,000.00	50,171,875.00	939, 560.44	
		04/09/08 03/31/09	1/31/09		47	000	1.6817	51,357,421.90	100.3437500000	SUNGARD	-1,185,5
4	A 41870 T NOTE	NOTE		912828FE5	19	100	4.8750	5,000,000.00	5,045,312.50	71,374.31	
		10/26/07 05/15/09	5/15/09		40	000	3.7975	5,080,468.75	100.9062500000	SUNGARD	-35,1
×	A 41841 T NOTE	NOTE		912828GT1	19	100	4.8750	10,000,000.00	10,112,500.00	121,875.00	16,0
		10/16/07 05/31/09	5/31/09		40	000	4.2504	10,096,484.38	101.1250000000	SUNGARD	
<	A 41862 T NOTE	NOTE		912828GY0	19	100	4.6250	5,100,000.00	5,187,656.25	18,896.06	22,1
		10/23/07 07/31/09	//31/09		40	000	3.8643	5,165,542.97	101.7187500000	SUNGARD	
K	A 42134 T NOTE	NOTE		912828FP0	19	100	4.8750	25,000,000.00	25,492,187.50	47,133.98	
		12/31/08 08/15/09	1/15/09		93	000	.3407	25,707,031.25	101.9687500000	SUNGARD	-214.8
4	A 42135 T NOTE	NOTE		912828FP0	19	100	4.8750	50,000,000.00	50,984,375.00	94,267.96	
		12/31/08 08/15/09	1/15/09		93	000	.3407	51,414,062.50	101.9687500000	SUNGARD	-429,6
4	A 41993 T NOTE	NOTE		912828HS2	19	100	2.0000	50,000,000.00	50,578,125.00	2,717.39	275.3
		03/31/08 02/28/10	1/28/10		4.7	000	1.6772	50,302,734.38	101.1562500000	SUNGARD	
<	A 41994 T NOTE	NOTE		912828HS2	19	100	2.0000	50,000,000.00	50,578,125.00	2,717.39	275.3
		03/31/08 02/28/10	:/28/10		4.7	000	1.6772	50,302,734.38	101.1562500000	SUNGARD	
<	A 42096 T NOTE	NOTE		912828JC5	19	100	2.8750	50,000,000.00	51,359,375.00	238,259.67	199,2
		10/31/08 06/30/10	5/30/10		4.7	000	1.4593	51,160,156.25	102.7187500000	SUNGARD	
4	A 42097 T NOTE	NOTE		912828JC5	19	100	2.8750	30,000,000.00	30,815,625.00	142,955.80	119,5
		10/31/08 06/30/10	5/30/10		47	000	1.4593	30,696,093.75	102.7187500000	STUNGARD	

546.90

546.90

156.25

015.62 113.28 843.75 390.62 190.62 531.25 218.75

687.50

-97,984.52

770,698.61

335,000,000.00 334,040,792.89 332,687,809.72 99.71367000000

.8232

10.90% (M)

SUBTOTAL (Inv Type) 11 TREASURY BILLS

CITY/COUNTY OF SAN PRANCISCO

M.R. N.B.W.L.I.N.R.A.N.K.I.N. 4.15-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 02/28/09

PAGE: 2 RUN: 03/06/09 12:26:00

AE	INVEST	DESCRIPTION FURCHASE MATURITY DATE	COSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT C	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
·	42114 F H L B	L B	3133XJUS5	19	100	5.0000	25,000,000.00	25,960,937.50	586,805.55	20,687.50
4	42104 P H	12/09/08 03/12/10 H T. R	3133YDM49	10	000	1.9571	26, 242, 333.33	20 762 500 00	SUNGARD	00 001 030
		11/18/08 12/10/10	0.0000000000000000000000000000000000000	54	000	2.8671	20,400,400.00	103.812500000	SUNGARD	362, 100.00
×	42143 F H	HLB	3133XSTV0	19	100	1.7400	28,145,000.00	28,057,046.88	44,891.28	
		01/28/09 01/28/11		47	000	1.7400	28,145,000.00	99.68750000000	SUNGARD	-87,953.12
4	42106 F N	MMN	31359MP81	19	100	5.0500	27,250,000.00	29,004,218.75	91,741.67	789,841.25
		11/20/08 02/07/11		54	000	3.3751	28,214,377.50	106.4375000000	SUNGARD	
<	42140 F H	H L B	3133XHB43	19	100	1 9541	10,000,000.00	10,787,500.00	197,708.34	17,100.00
4	42141 F H	H L B	3133XHB43	19	100	4.8750	20.000.000.00	53.937.500.00	988.541.66	85.500.00
		01/15/09 10/05/11		54	000	1.9541	54, 529, 083.33	107.875000000	SUNGARD	
K	42157 P H	HLB	3133XHB43	19	100	4.8750	50,000,000.00	53,937,500.00	988,541.67	281,000.00
	02	02/13/09 10/05/11		54	000	2.0201	54,523,166.67	107.8750000000	SUNGARD	
U,	THETOTAL. (T	SHETOTAL (Inv Type) 22 PRDERAL HOME LOAN BANK		7 268 (M)		4 4204	210 395 000 00	222.447.203.13	3.072.605.17	1.556.228.75
1		The state of the s				2.2089	222,960,177.50	105.7283700000	4.00	-87,953.12
K	42156 PANNIE MAE	IE MAE	3136FHAA3	19	9704	2.0000	20,000,000.00	20,000,000.00	22,222.22	0.00
	02	02/11/09 02/11/11		47	000	2.0000	20,000,000.00	100.000000000	SUNGARD	
4	42142 P N	NHN	31398APR7	13	100	3.1250	40,000,000.00	40,062,500.00	520,833.33	
		01/06/09 04/01/11		54	000	2.8861	40,534,261.11	100.1562500000	SUNGARD	-141,900.00
4	42130 F N M A		31398ATA0	19	100	4.3300	20,000,000.00	50,687,500.00	198,458.33	
		12/30/08 07/28/11		54	000	3.5529	50,947,850.00	101.3750000000	SUNGARD	-260,350.00
4	42131 F N	N M A	31398ATA0	19	100	4.3300	30,000,000.00	30,412,500.00	119,075.00	0000
4	N & CEICA		313988780	n -	1000	4 2300	30,568,710.00	20 275 000 00	79 382 33	-156,210.00
		01/02/09 07/28/11	00000	54	000	3.5576	20,376,080,00	101.375000000	SUNGARD	-101,080,00
K	42133 F N	NHN	31398ATA0	19	100	4.3300	50,000,000.00	50,687,500.00	198,458.33	
		01/02/09 07/28/11		54	000	3.5576	50,940,200.00	101.3750000000	SUNGARD	-252,700.00
<	42158 PANN	PANNIE MAE	31398AVB5	19	9704	2.1250	27,325,000.00	27,290,843.75	45,162.15	151,653.75
		02/06/09 02/03/12		24	000	2.3617	27,144,028.80	99.87500000000	SUNGARD	
<	42152 F N	< I Z	3136P82G9	19	100	4.1800	25,000,000.00	25,156,250.00	55,152.78	
,	02000	02/05/09 02/12/13	00000000000	54	000	3.9493	25,212,250.00	100.6250000000	SUNGARD	-56,000.00
<	4	2/22/08 05/06/13	31338460	13	000	3 5050	50,000,000.00	30,812,300.00	000,000,000	00 003 500
K	42127 P N		RITGRAPCE	. 6	100	4 1200	50,000,000,000	50 812 500 00	658 055 55	237,300.00
		12/22/08 05/06/13		4.7	000	3.5958	51.313.222.22	101.625000000	STINGARD	-237.500 00
<	42128 F N	× 11 ×	31398ARC8	19	100	4.1200	20,000,000.00	20.325.000.00	263, 222, 22	
	1.5	12/22/08 05/06/13		47	000	3.5958	20,525,288.89	101.6250000000	SUNGARD	-95,000.00
,	A months of the									-
,	SUBICIAL	SUBTOTAL (INV 190e) 23 PEDERAL NATIONAL MORTGA 12.621 (M)	NAL MORTGA L	2.628(0	3.8546	382, 325,000.00	386, 522, 093.75	2,818,078.79	151,653.75
						30.36	300 076 313 34	200000000000000000000000000000000000000		A

1700, 2442, 507

25, 795 14 SUNCARD

19,000,000.00 19,445,312.50 18,866,050.00 102.3437500000

100 2.8750 000 3.2029

31331YUD0

11/19/08 02/14/11

A 42105 P P C B

CITY/COUNTY OF SAN PRANCISCO

7		
415-554-448		
4		
7		
-		
5	JR	60
NO.	Ē	8
-	5	12
20	E E	02
н	3	A.
4	Ì	50
MR. HEWLIN RANKIN	INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 02/28/09
•		

(RPINKT)

PAGE: 3 RUN: 03/06/09 12:26:00

				MAJOR	SORT	MAJOR SORT KEY IS ICC#	***			
H 2	INVEST	DESCRIPTION FURCHASE MATURITY DATE	COSIP	BROK	FUND	CPN RATE	PAR/SHARBS BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
	42102	P P CB 11/10/08 04/21/11 FEDERAL FARM CREDIT 02/06/09 01/28/14	31331YG46	19 54 19 41	100 000 9704 000	2.6250 2.9000 2.8000 2.8868	40,000,000.00 39,797,016.67 18,225,000.00	40,812,500.00 102.0312500000 18,002,882.81 98.78125000000	379,166.67 SUNGARD 46,777.50 SUNGARD	1,070,900.00
CO.	UBTOTA	SUBTOTAL (Inv Type) 28 PEDERAL PARM CREDIT BAN		2.55 % (M)	0	2.9713	77,225,000.00	78,260,695.31	451,739.31	1,650,162.50
	42115 1	P H L M C BONDS 12/09/08 07/16/10 F H L M C BONDS 12/08/08 07/16/10	3137EABQ1	19 54 19	100	3.2500	50,000,000.00 50,916,000.00 20,000,000.00	51,218,750.00 102.4375000000 20,487,500.00	203,125.00 SUNGARD 81,250.00	302,750.00
	42103 1	11/17/08 08/23/10 F H L M C	3137EAAX7	119 47 119	100	5.1250 2.8843 1.9700	25,000,000.00 25,957,000.00 50,000,000.00	26,312,500.000 105.2500000000 49,703,125.00	28,472.22 SUNGARD 103,972.22	355,500.00
	42146 1	01/23/09 01/23/12 P H L M C 01/23/09 01/23/12 P H I. M C	3128X8GD8	54 19 54	100	1.9700	50,000,000.00	99.40625000000 49,703,125.00 99.40625000000	SUNGARD 103, 972.22 SUNGARD	-296,875.00
	12148	01/23/09 01/23/12 P H L M C 01/23/09 01/23/12 P H I M C	3128X8GD8	13.0	0000		50,000,000,00	49,40625000000 49,703,125.00 99.40625000000	SUNGARD SUNGARD	-296,875.00
	42150	F H L M C 01/23/09 01/23/12 P H L M C 01/23/09 01/23/12 FHLMC Bonds 01/30/09 01/30/12	3128X8GD8 3128X8GD8	54 119 54 119	0000	1.9700 1.9700 1.9700 2.3000 2.3000	50,000,000,000	49,703,125.00 99.40625000000 49,703,125.00 99.40625000000 49,781,250.00	SUNGARD 103, 972.22 SUNGARD 99, 027.78 SUNGARD	-296,875.00
C)	UBTOTA	SUBTOTAL (Inv Type) 30 PHLMC Bonds	14	14.56% (M)	•	2.3940	445,000,000.00	446,018,750.00	1,035,708.32	779,350.00
	11915 1	41915 P H L B FLOATER 12/07/07 11/23/09 41916 P H L B FLOATER	3133XNF61	119 47 119	100 000 100		50,000,000.00 49,984,700.00 50,000,000.00	50,046,875.00 100.0937500000 50,046,875.00	8,883.33 SUNGARD 8,883.33	62,175.00
	11924	12/07/07 11/23/09 H L B FLOATER 12/28/07 11/23/09	3133XNP61	119	100	1.1072	49,984,700.00 50,000,000.00 50,024,900.00	100.0937500000 50,046,875.00 100.0937500000	SUNGARD 8,883.33 SUNGARD	21,975.00
		P H L B FLOATER OTR ACT 360 01/09/08 11/23/09 P H L B FLOATER OTR ACT 360 01/09/08 11/23/09 P H L B FLOATER OTR ACT 360	3133XNF61 3133XNF61 3133XNF61	47 47 47 19	100 000 100 100		50,000,000.00 50,010,000.00 50,000,000.00 50,010,000.00	50,046,875.00 100.0937500000 50,046,875.00 100.0937500000 4,504,218.75	8,883.33 SUNGARD 8,883.33 SUNGARD 799.50	36,875.00 36,875.00 3,318.75
		01/09/08 11/23/09		6.2	000	1 0201	A 500 000 00	100 003750000	GENTAND	

<

CITY/COUNTY OF SAN FRANCISCO

W L I N R A N K I N 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVESTMENT INVESTMENT INVESTMENT WARKET VALUE NEWLIN RANKIN M R

(RPTHKT)

INVEST A 41941 A 42065

A 42100 A 42101

A 42076

INVESTMENTS OUTSTANDING AS OF 02/28/09
MAJOR SORT KEY IS ICC#

RUN: 03/06/09 12:26:00

INVEST POTO	DESCRIPTION	COSIP	BANK	PUND	FUND CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT	UNREALIZED GAIN
F H L	H L B FLOATER OTR ACT 360 01/09/08 11/23/09	3133XNF61	19	1000	1.0660	50,000,000.00	50,046,875.00	8,883.33 SUNGARD	36,875.00
TAL (Inv T)	SUBTOTAL (Inv Type) 31 PHLB PLOATER QTR ACT-36 11.58\$(M)	QTR ACT-36 11	.58 % (M)		1.0660	354,500,000.00 354,535,200.00	354,832,343.75	62,982.81	297,143.75
42065 FFCB FLOATER OTR 08/26/08 10/26	CB FLOATER QTR 08/26/08 10/26/09	31331Y6X3	19	100	.7700	50,000,000.00	49,968,750.00 99.93750000000	36,361.11 SUNGARD	-31,250.00
TAL (Inv T	SUBTOTAL (Inv Type) 33 FPCB FLOATER (IR ACT-36		1.63% (M)		.7700	50,000,000.00	49,968,750.00	36,361.11	.00
6 F H L B 09/18/	42076 F H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XRR28	19	100	.4170	25,000,000.00 25,000,000.00	24,953,125.00 99.81250000000	289.58 SUNGARD	-46,875.00
TAL (Inv T	SUBTOTAL (Inv Type) 35 PHLB FLOATER MONTHLY	MONTHLY	.81% (M)		.4170	25,000,000.00	24,953,125.00 99.8125000000	289.58	.00
42100 F H L M 09/22/ 42101 F H L M	#2100 F H L M FLOATER MONTHLY 09/22/08 09/21/09 #20ATER MONTHLY FOLOATER MONTHLY	3128X7CN2 3128X7CN2	19 47 19	100	.3574	18,500,000.00 18,510,121.35 50,000,000.00	18,494,218.75 99.9687500000 49,984,375.00	1,397.15 SUNGARD 3,776.08	-15,902.60
US/22/	47 SUBSTOTAL (Inv Type) 36 PHIMC FLOATER MO ACT-36 2.24k(M)	R MO ACT-36 2	47 24 % (M)	9	.4531	68,500,000.00 68,537,476.35	68,478,593.75	5,173.23	.00
42137 P N M A	N M A DISCOUNT NOTE	313589KA0	19	100	.6200	48,000,000.00	47,894,400.00	62,000.00 UPRICE	24,186.67
42112 F N M A 12/04/	N M A DISCOUNT NOTE	313589KK8	19	100	1.2000	25,000,000.00	24,942,500.00	72,500.00	80,833.34
42113 P N M A 12/04/	N M A DISCOUNT NOTE 12/04/08 08/14/09	313589KK8	119	100	1.2000	10,000,000.00	99,977,000,000	29,000.00 UPRICE	32,333.33
42109 F N M A	N M A DISCOUNT NOTE 12/04/08 08/17/09	313589KN2	19	100	1.2000	49.573.333.33	49,885,000.00	145,000.00	166,666.67
42110 P N M A 12/04/	N M A DISCOUNT NOTE 12/04/08 08/17/09	313589KN2	19	100	1.2000	49,573,333.33	49,885,000.00	145,000.00 UPRICE	166,666.67

119,700,00

59,722,22 SUNCARD

20,000,000.00

1.2500

100

119

313397877

A 42108 F M C DISCOUNT NOTE 12/05/08 08/10/09

470,686.68

453,500.00

182,583,900.00 99.77262300000 19,767,800.00

183,000,000.00

1.0474 1.0556

5.96k(M)

SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES

FRANCISCO SAN 0 CITY/COUNTY

NEWLIN RANKIN

(RPIMKT)

PAGE: 5 RUN: 03/06/09 12:26:00 M L I N R A N K I N 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 02/28/09 MAJOR SORT KEY IS ICC# ×

HZ	INVEST	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BROK	FUND	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
. 0	UBTOTAL (SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES	NOTES	. 65% (M)	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	1.2500	20,000,000.00	19,767,800.00	59,722.22	.00.001-119,700.00
A 8	42066 BANI 09 42067 BANI 09	42066 BANK OF AMERICA C P 09/05/08 03/03/09 42067 BANK OF AMERICA C P 09/05/08 03/03/09	0660P0Q30	19 40 40	100	2.9550 2.9991 2.9550 2.9991	50,000,000.00 49,265,354.17 50,000,000.00 49,265,354.17	49,991,361.11 99.982722222 49,991,361.11 99.982722222	726,437.50 SUNGARD 726,437.50 SUNGARD	-430.56
on .	UBTOTAL (SUBTOTAL (Inv Type) 81 COMMERCIAL PAPER DISC		3.26% (M)		2.9550	100,000,000.00	99,982,722.22	1,452,875.00	.00
« «	42055 FIRE	MISSION NATIONAL BANK PUBLI 07/16/08 07/16/09 FIRST NATIONAL BANK ©		19	100	3.9000	100,000.00	100,000,000	650.00 USERPR 57,673.61	0.00
× ×	42107 MISS 11 42144 FIRS	07/31/08 07/31/09 MISSION AREA CREDIT UNION 11/03/08 11/03/09 FIRST NATIONAL BANK PT 01/20/09 01/20/10		63 19 63	100	1.0000 1.0000 2.6500	100,000,000 100,000.00 10,000,000.00 10,000,000.00	100.0000000000000000000000000000000000	USERPR 166.67 USERPR 29,444.44 USERPR	0.00
S	UBTOTAL (:	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	DEPOSIT	. 50% (M)		2.6803	15,200,000.00	15,200,000.00	87,934.72	00
4	42122 BA	42122 BA COLLATERAL		19	100	.8700	50,000,000.00	50,000,000.00	89,416.67	0.00

								-																				
650.00	USERPR	57,673.61	USERPR	166.67	USERPR	29,444.44	USERPR		87,934.72		89,416.67	USERPR	89,416.67	USERPR	304,500.00	USERPR	304,500.00	USERPR	86,100.00	USERPR	200,900.00	USERPR	195,847.22	USERPR	195,847.22	USERPR	195,847.22	USERPR
100,000.00	100.000000000	5,000,000.00	100.000000000	100,000.00	100.0000000000	10,000,000.00	100.0000000000		15,200,000.00	100.0000000000	50,000,000.00	100.0000000000	50,000,000.00	100.000000000	50,000,000.00	100.0000000000	50,000,000.00	100.000000000	15,000,000.00	100.000000000	35,000,000.00	100.000000000	50,000,000.00	100.000000000	50,000,000.00	100.000000000	50,000,000.00	100.000000000
100,000.00	100,000.00	5,000,000.00	5,000,000.00	100,000.00	100,000.00	10,000,000.00	10,000,000.00		15,200,000.00	15,200,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	15,000,000.00	15,000,000.00	35,000,000.00	35,000,000.00	50,000,000.00	50,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00
100 3.9000	0000 3.9000	100 2.7500	000 2.7500	100 1.0000	0000 1.0000	100 2.6500	000 2.6500	-	2.6803	2.6803	 100 .8700	000 .8700	100 .8700	000 .8700	100 2.5200	000 2.5200	100 2.5200	000 2.5200	100 2.5200	000 2.5200	9703 2.5200	000 2.5200	100 2.3900			000 2.3900	100 2.3900	000 2.3900
19	09	19	63	19	62	19	63		. 50% (M)		19	40	19	40	19	46	19	46	19	44	19 9	44	19	44	19	44	19	;
A 42044 MISSION NATIONAL BANK PUBLI	07/16/08 07/16/09	A 42055 FIRST NATIONAL BANK CD	07/31/08 07/31/09	A 42107 MISSION AREA CREDIT UNION	11/03/08 11/03/09	A 42144 FIRST NATIONAL BANK PT	01/20/09 01/20/10		SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT		A 42122 BA COLLATERAL	12/17/08 04/14/09	A 42123 BA COLLATERAL	12/17/08 04/14/09	A 42124 UNION BANK COLLATERA	12/04/08 06/04/09	A 42125 UNION BANK COLLATERA		A 42117 US BANK COLLATERAL	12/09/08 11/23/09	A 42118 US BANK COLLATERAL	12/09/08 11/23/09	A 42119 US BANK COLLATERALIZE CD	12/09/08 12/08/09	A 42120 US BANK COLLATERALIZE CD	12/09/08 12/08/09	A 42121 US BANK COLLATERALIZE CD	12/09/08 12/08/09

K d K K K K × ×

00.00 0.00 0.00 00.0 0.00 00.0 00.0

00.0

CITY/COUNTY OF SAN FRANCISCO

W L I N R A N K I N 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE MR. NEWLIN RANKIN

(RPIMKT)

INVEST NUMBER

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 6,493,154.65 -7,181,744.85 PAGE: 6 RUN: 03/06/09 12:26:00 14,589,362.31 3063553801.05 MARKET VALUE MARKET PRICE 3064520035.33 100.7335420000 BOOK 2.3599 3041245000.00 1.8342 3064520035.33 PAR/SHARES INVESTMENTS OUTSTANDING AS OF 02/28/09 MAJOR SORT KEY IS ICC# FUND CPN RATE SAFE YTM TR BANK BROK CUSIP GRAND TOTAL PURCHASE MATURITY DATE DESCRIPTION

-		M N N N N N N N N N N N N N N N N N N N	24	NT INVENTORY	NTORY	WITH MA	INVESTMENT INVENTORY WITH MARKET VALUE	Contract Co		PAGE: 1
0	(RPTMICT)		Thritocopper	TANC OTHER	CTR ATT		00,00,00		RUN: 03/06/09 12:26:42	9 12:26:42
			INVESTME	MAJOR S	ORT K	MAJOR SORT KEY IS FUND	INVESTMENTS OUTSTANDING AS OF 02/28/09 MAJOR SORT KEY IS FUND	,		
-	INVEST	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BROK	SAFE	FUND CPN RATE SAFE YIM TR	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	UNREALIZED GAIN
4	42138 T	TBILL	912795L25	19	100	.0850	25,000,000.00	25,000,000.00	3,187.50	1,888.89
~	42139 T		912795125	19	100	.0850	24,994,923.61	100.00000000000000000000000000000000000	SUNGARD 6,375.00	3,777.78
a	4209R T	01/06/09 04/02/09 T BILL.	9137967 50	47	000	.0850	49,989,847.22	100.00000000000	SUNGARD	
:			215	54	000	. 9443	49,772,833.34	99.96932870370	SUNGARD	23,858.79
d	42099 T	T BILL 10/31/08 04/23/09	912795L58	19	100	.9400	20,000,000.00	19,993,865.74	63,188.89 STINGARD	21,543.52
K	42094 I	T BILL	912795544	19	100	1.4800	50,000,000.00	49,813,294.49	252,833.33	296,350.05
4	42095 T	10/29/08 10/22/09 T BILL 10/29/08 10/22/09	912795544	19	100	1.5021	49,264,111.11 50,000,000.00 49,264,111.11	49,813,294.49 99,62658898305	SUNGARD 252, 833.33 SUNGARD	296,350.05
31	SUBTOTAL	SUBTOTAL (Inv Type) 11 TREASURY BILLS	ω	8.51% (M)		.8952	245,000,000.00	244,605,119.07	736,390.27	673,769.08
						. 9053	243,194,959.72	99.83882400000		
K	42003 T NOTE	r NOTE	912828GL8	19	100	4.5000	50,000,000.00	50,171,875.00	939,560.44	
	420012	04/09/08 03/31/09	0 1000000000	47	000	1.6817	51,357,421.90	100.3437500000	SUNGARD	-1,185,546.90
<			912828618	47	000	1.6817	50,000,000.00	100 343750000	939,560.44 STINGARD	-1.185.546 90
4	41870 T	T NOTE	912828FE5	19	100	4.8750	5,000,000.00	5,045,312.50	71,374.31	
K	41841 T	IU/26/U/ US/15/U9 T NOTE	912828GT1	19	100	4.8750	10,000,000.00	100.9062500000	SUNGARD 121.875.00	-35,156.25
				40	000	4.2504	10,096,484.38	101.1250000000	SUNGARD	
<	41862 T	T NOTE 10/23/07 07/31/09	912828GY0	19	100	3 8643	5,100,000.00	5,187,656.25	18,896.06 CTMCADD	22,113.28
K	42134 T	T NOTE	912828FP0	19	100	4.8750	25,000,000.00	25,492,187.50	47,133.98	
K	42135 I	T NOTE	912828FP0	19	100	4.8750	50,000,000.00	50,984,375.00	SUNGARD 94,267,96	-214,843.75
	41000	12/31/08 08/15/09	000000000	93	000	.3407	51,414,062.50	101.9687500000	SUNGARD	-429,687.50
(03/31/08 02/28/10	312828HS2	47	000	1.6772	50, 302, 734.38	101.1562500000	SUNGARD	275, 390.62
K	41994 T	T NOTE	912828HS2	19	100	2.0000	50,000,000.00	50,578,125.00	2,717.39	275,390.62
4	42096 T	U3/31/08 U2/28/10 T NOTE	912828JC5	19	100	1.6772 2.8750	50,302,734.38	51 359 375 00	SUNGARD	199 218 75
				47	000	1.4593	51,160,156.25	102.7187500000	SUNGARD	
<	1. /6024	10/31/08 06/30/10	912828JC5	47	000	1.4593	30,000,000.00	30,815,625.00 102.7187500000	142,955.80 SUNGARD	119,531.25
	SUBTOTAL	L (Inv Type) 12 TREASURY NOTES	13	13.24% (M)		3.5872	375,100,000.00	380,497,031.25	2,619,318.44	907,660.14
×	42114 P H L B	PHLB	3133XJUSS	19	100	5.0000	25,000,000.00	25,960,937.50	586,805.55	20,687.50
I		22/00/00/00/12/20		24	200	1.3571	26,242,333.33	103.8437500000	SUNGARD	

NEWLIN RANKIN 415-554-4487 0 FRANCISC SAN d C CITY/COUNTY M R

INVESTMENT INVENTORY WITH MARKET VALUE

(RPIMKT)

RUN: 03/06/09 12:26:42 PAGE:

> INVESTMENTS OUTSTANDING AS OF 02/28/09 MALTOR SORT KEY IS FUND

PRICE SOURCE UNREALIZED LOSS 17,100.00 CURR ACCR INT UNREALIZED GAIN -87,953.12 789,841.25 35,500.00 281,000.00 1,556,228.75 -87,953.12 141,900.00 -260,350.00 156,210.00 -101,080.00 252,700.00 -56,000.00 237,500.00 237,500.00 -95,000.00 1,538,240.00 00 %. * (231, 125, 00 STINEMEN SUNGARD SUNGARD SUNGARD 3,072,605.17 44,891.28 91,741.67 197,708.34 388,541.66 STINGARD 988,541.67 SUNGARD 520,833.33 SUNGARD 198,458.33 SUNGARD 119,075,00 SUNGARD 79,383.33 SUNGARD 198,458.33 SUNGARD 55,152.78 SUNGARD 558,055.55 SUNGARD 558,055.55 STINGARD 263,222.22 SUMGARD 2,750,694.42 25,795.14 SUNGARD 379,166.67 SUNGARD 104,961.81 MARKET VALUE 00 MARKET PRICE 99,68750000000 106.4375000000 10,787,500.00 53.937.500.00 53,937,500.00 107,8750000000 222,447,203,13 105.7283700000 50,687,500.00 101.3750000000 30,412,500.00 20,275,000.00 101.3750000000 50,687,500.00 101.3750000000 25,156,250.00 100.6250000000 101.6250000000 60,257,812 50 28.057.046.88 29,004,218.75 107.8750000000 107.8750000000 40,062,500.00 50,812,500.00 50,812,500.00 101.6250000000 325,000.00 101.2630600000 19,445,312.50 102.3437500000 40,812,500.00 51,218,750 00 102 4375Decemb 000 00 00 PAR/SHARES 28.145.000.00 54.523.166.67 210,395,000,00 222,960,177.50 00 00 00 00 00 00 00 00 00 00 00 22 00 00 335,000,000.00 BOOK 28,145,000.00 27,250,000.00 28,214,377.50 10,000,000,00 10,905,816.67 50,000,000,00 54,529,083.33 50,000,000.00 40,000,000.00 10,534,261.11 341,731,084.44 50,000,000 0 50,000,000. 50,947,850. 30,000,000. 30,568,710. 20,376,080. 50,000,000. 25,000,000. 25.212.250. 50,000,000. 51,313,222. 20,525,288. 39,797,016. 20,000,000 50.940.200. 50,000,000 51.313.222. 20,000,000 18,866,050. 40,000,000 58,663,066 68 FUND CPN RATE 4.1200 3 2500 .3300 5576 9493 5958 5958 2029 6250 9975 YTM TR 1.7400 1.7400 5.0500 4.8750 4.8750 4.8750 4.4204 2.2089 4.3300 1.5529 4.3300 5529 .5576 .3300 4.1800 4.1200 4.1012 1.9541 1.9541 2.0201 2.8861 SAPE 100 100 000 100 000 000 00 000 00 000 100 000 100 000 100 000 007 000 100 000 100 SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGA 11.80% (M) 2.101(M) 7.74% (M) 0 4 BANK RROK 31398APR7 31398ATA0 31398ATA0 31398ATA0 11398ARC8 11398ARC8 31398ARC8 31331YUD0 31331YG46 3137EABQ1 3133XSTV0 1133XHB43 3133XHB43 3133XHB43 31398ATA0 11359MF81 SUBTOTIAL (Inv Type) 28 PEDERAL FARM CREDIT BAN SUBTOTAL (Inv Type) 22 FEDERAL HOME LOAN BANK PURCHASE MATURITY DATE DESCRIPTION 12/00/08 07/15/10 11/19/08 02/14/11 11/10/08 04/21/11 02/05/09 02/12/13 12/22/08 05/06/13 12/22/08 05/06/13 01/28/09 01/28/11 11/20/08 02/01/11 11/15/09 10/05/11 01/15/09 10/05/11 02/13/09 10/05/11 01/06/09 04/01/11 12/30/08 07/28/11 12/30/08 07/28/11 01/02/09 07/28/11 01/02/09 07/28/11 12/22/08 05/06/13 A 42115 P H E M C BONDS 42140 P H L B 42130 F N M A NMA 42133 F N M A Z W Z 42127 F N M A A 42105 P P C B HLB 42142 F N M A 42131 F N M A MM 42128 F N M A 42106 F N M A HLB 42143 F H L B 42102 F F CB ы ĵL, 42126 F 42141 F 42157 F 42132 NUMBER

K æ d

æ

<

U	
z	
K	
œ	
DL.	
z	
K	
S	
ы	
0	
\succ	
H	
z	
D	
0	
Ü	
_	
×	
[-4	
H	
U	

COUNTY OF SAN FR.	ANCISCO	5 5 4 - 4 4 8 7
LIN RANKIN	AN FR	pref
LINT	0	NKI
	TNDO	LIN

INVESTMENTS OUTSTANDING AS OF 02/28/09 MAJOR SORT KEY IS PUND FUND CPN RATE

CURR ACCR INT UNREALIZED GAIN UNREALIZED LOSS

MARKET VALUE MARKET PRICE 102.4375000000 105.2500000000

BOOK

YTM TR

SAFE

PURCHASE MATURITY DATE

12/09/08 07/16/10 11/17/08 08/23/10 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/30/09 01/30/12

HLMC 42145 P H L M C 42146 F H L M C 42147 P H L M C 42148 F H L M C 42149 F H L M C 42150 P H L M C

H L M C BONDS

42116 42103

NUMBER

DESCRIPTION

(RPIMKT)

BANK RROK

PAR/SHARES 20,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00

20,487,500.00 26,312,500.00 49,703,125.00 99.40625000000 49,703,125.00 99.40625000000 49,703,125.00 99.40625000000 99.40625000000 49,703,125.00 99.40625000000 99.56250000000

0810 .8843 9700 9700 9700 9700 9700 9700 9700 9700 9700 9700 .9700

5.1250

1000

3137EAAX7 3128X8GD8

3137EABO1

PRICE SOURCE 81,250.00 SUNGARD 28,472.22 STINGARD SUNGARD SUNGARD 103,972.22 STINGARD 103,972.22 SUNGARD SUNGARD SUNGARD

RUN: 03/06/09 12:26:42

121,100.00

-296,875.00 296,875.00 296,875.00

103,972.22 103.972.22

00 00 00 00 00 00 00 00 00

50,000,000. 50.000.000.05

100

3128X8GD8 3128X8GD8

a 4 d K 4

50,000,000 50,000,000 50,000,000 50,000,000 50,000,000. 50.000.000.

000 100 000 001 000 100 000

> 3128X8GD8 3128X8GD8

296,875.00 296,875.00 -296,875.00 -218,750.00

> 103,972.22 103.972.22 99,027.78 SUNGARD 1,035,708.32

> > 50,000,000.00 50,000,000.00 50,000,000,00

> > > 2.3000 2.3940

3128X8HA3

42151 PHLMC Bonds

9700

50,000,000.

49,703,125.00 99.40625000000 49,703,125.00 49,781,250.00 446,018,750.00 100.2289330000

779,350.00

445,000,000.00

15.52% (M)

SUBTOTAL (Inv Type) 30 PHLMC Bonds

52,175.00 32,175.00 21,975.00 16,875.00 16,875.00 3,318.75 36,875.00 36,875.00 297,143.75

SUNGARD 3,883.33 SUNGARD SUNGARD SUNGARD 3,883.33 SUNGARD 799.50 SUNGARD SUNGARD

50,046,875.00 100.0937500000 50,046,875.00 100.0937500000 50,046,875.00 100.0937500000 50,046,875.00 100.0937500000 4,504,218.75 100,0937500000 50,046,875.00 50.046.875.00 354,832,343.75 49,968,750.00

49,984,700.00 50,000,000.00 50,010,000.00 50,000,000.00 50,010,000.00 4,500,000.00 4,500,900.00 50,000,000.00 50,010,000.00 50,010,000.00

.1072 0990

100 100 000 100 100 000 000 100

50,000,000 50,024,900.

.1072 0990 0666 0990 0391 0990 0391 0990 0391 0391 0990

3133XNF61 3133XNF61 3133XNF61 3133XNF61 3133XNF61 3133XNF61

50.046.875.00 100.0937500000 8,883.33 8,883.33

> 00 00

50,000,000.

3133XXF61

41937 F H L B PLOATER OTR ACT 360 41938 P H L B FLOATER OTR ACT 360 41939 F H L B FLOATER OTR ACT 360 41940 F H L B FLOATER OTR ACT 360 41941 F H L B PLOATER OTR ACT 360

12/28/07 11/23/09 01/09/08 11/23/09 01/09/08 11/23/09 01/09/08 11/23/09 01/09/08 11/23/09

> K ×

4

12/07/07 11/23/09

12/07/07 11/23/09

41915 F H L B FLOATER 41916 P H L B FLOATER 41924 F H L B FLOATER

A K K K d 8,883.33 883.33 SUNGARD 52,982.81 36,361,11

100.0937500000 100.0937500000 100.0937500000

00

50,000,000

1.0391 1.0660 1.0526

3133XNP61

354,500,000.00 50,000,000.00

SUBTOTAL (Inv Type) 31 PHLB PLOATER OTR ACT-36 12.35#(M)

01/09/08 11/23/09

21 250 00

31331Y6X3

08/26/08 10/26/09

A 42065 FPCB FLOATER OTR

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

. 7700 %0,000,000,000 4N,968,750.00 36,461.44

INVESTMENTS OUTSTANDING AS OF 02/28/09

(RPIMKT)

PAGE: 4 RUN: 03/06/09 12:26:42

		INVESTME	MAJOR S	STANI	NTS OUTSTANDING AS OF MAJOR SORT KEY IS FUND	INVESTMENTS OUTSTANDING AS OF 02/28/09 MAJOR SORT KEY IS FUND			
INVEST	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
42	42076 F H L B FLOATER MONTHLX 09/18/08 12/28/09	3133XRR28	19	100	.4170	25,000,000.00	24,953,125.00 99.81250000000	289.58 SUNGARD	-46,875.00
SON	SUBTOTAL (Inv Type) 35 FHLB FLOATER MONTHLY	MONTHLY	.87% (M)		.4170	25,000,000.00	24,953,125.00	289.58	.00
42	42100 F H.L M FLOATER MONTHLY 09/22/08 09/21/09 42101 F H.L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7CN2 3128X7CN2	19 47 47	100 000 100 000	.4531 .3574 .4531	18,500,000.00 18,510,121.35 50,000,000.00 50,027,355.00	18,494,218.75 99.9687500000 49,984,375.00 99.9687500000	1,397.15 SUNGARD 3,776.08 SUNGARD	-15,902.60
SOI	SUBTOTAL (Inv Type) 36 FHIMC FLOATER MO ACT-36		2.38% (M)		.4531	68,537,476.35	68,478,593.75	5,173.23	.00
4 4	42137 F N M A DISCOUNT NOTE 12/16/08 08/05/09 42112 F N M A DISCOUNT NOTE	313589KA0	19	100	.6200	48,000,000.00 47,808,213.33 25,000,000.00	47,894,400.00 99.78000000000 24,942,500.00	62,000.00 UPRICE 72,500.00	24,186.67
4	Die I	313589KK8	19 47	1000		24,789,166.66 10,000,000.00 9,915,666.67	99.770000000000 9,977,000.00	UPRICE 29,000.00 UPRICE	32,333.33
4 4	42109 F N M A DISCOUNT NOTE 12/64/08 08/17/09 42110 F N M A DISCOUNT NOTE 12/04/08 08/17/09	313589KN2 313589KN2	19 19 47	1000	1.2000 1.2103 1.2000 1.2103	50,000,000.00 49,573,333.33 50,000,000.00 49,573,333.33	49,885,000.00 99,77000000000 49,885,000.00	145,000.00 UPRICE 145,000.00 UPRICE	166,666.67
ns	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		6.35% (M)	_	1.0474	183,000,000.00	182,583,900.00	453,500.00	470,686.68
*	42108 P M C DISCOUNT NOTE 12/05/08 08/10/09	313397KP7	19	100	1.2500	20,000,000.00 19,827,777.78	19,767,800.00 98.83900000000	59,722.22 SUNGARD	-119,700.00
SU	SUBTOTAL (Inv Type) 44 PMC DISCOURT NOTES	NOTES	.69% (M)		1.2500	20,000,000.00	19,767,800.00	59,722.22	.00
4 4	42066 BANK OF AMERICA C P 09/05/08 01/03/09 42067 BANK OF AMERICA C P 09/05/08 03/03/09	0660P0Q30	19 40 19	1000	2.9550 2.9991 2.9550 2.9991	50,000,000.00 49,265,354.17 50,000,000.00 49,265,354.17	49,991,361.11 99.9827222222 49,991,361.11 99.9827222222	726,437.50 SUNGARD 726,437.50 SUNGARD	-430.56
15	SHETOTAL TINV Type! 81 COMMERCIAL DAFER DISC		3 488 (M)		2.9991	100,000,000 00	99,98272200000	1,452,835 00	-861 13

FRANCISCO SAN NEWLIN RANKIN 0 CITY/COUNTY × H

N L I N R A N K I N # 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVESTMENT INVESTMENT INVESTMENT WARKET VALUE

PAGE: 5 RUN: 03/06/09 12:26:42

60/	
OP 02/28/09	
02	
OP	The same
AS	40
NDING	ALLES A
OUTSTANDING	and or
	407 405
INVESTMENTS	200

(RPTMKT)

d

4

K

		MAJO	OR SORT	MAJOR SORT KRY IS FUND	CINIC			
INVEST	DESCRIPTION PURCHASE MATURITY DATE	IP BANK BROK		FUND CPN RATE SAPE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
			-					
42044 MI	MISSION NATIONAL BANK PUBLI	19	100	0 3.9000	100,000.00	100,000.00	650.00	0.00
	07/16/08 07/16/09	09	000	0 3.9000	100,000.00	100.0000000000	USERPR	
42055 PI	PIRST NATIONAL BANK CD	19		0 2.7500	5,000,000.00	5,000,000.00	57,673.61	00.00
	07/31/08 07/31/09	63			5,000,000.00	100.000000000	USERPR	
42107 MI	MISSION AREA CREDIT UNION	19			100,000.00	100,000.00	166.67	00.00
	11/03/08 11/03/09	62			100,000.00	100.0000000000	USERPR	
42144 FI	42144 FIRST NATIONAL BANK FT 01/20/09 01/20/10	19	1000	0 2.6500	10,000,000.00	10,000,000.00	29,444.44 USERPR	0.00
SUBTOTAL	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT		53\$ (M)	2.6803	15,200,000.00	15,200,000.00	87.934.72	00
				2.6803	15,200,000.00	100.0000000000		
42122 BA	42122 BA COLLATERAL	19	100	0 .8700	50,000,000.00	50,000,000.00	89,416.67	0.00
	12/17/08 04/14/09	40	000	0 .8700	50,000,000.00	100.000000000	USERPR	
42123 BA	BA COLLATERAL	19	3 100	0078. 0	50,000,000.00	50,000,000.00	89,416.67	00.00
	12/17/08 04/14/09	40	000	0078. 0	50,000,000.00	100.000000000	USERPR	
42124 UN	UNION BANK COLLATERA	19			50,000,000.00	50,000,000.00	304,500.00	00.00
	12/04/08 06/04/09	46			50,000,000.00	100.000000000	USERPR	
42125 UN	UNION BANK COLLATERA	19			50,000,000.00	50,000,000.00	304,500.00	00.00
	12/04/08 06/04/09	46		0 2.5200	50,000,000.00	100.000000000	USERPR	
42117 US	US BANK COLLATERAL	19			15,000,000.00	15,000,000.00	86,100.00	00.00
		44			15,000,000.00	100.000000000	USERPR	
42119 US	US BANK COLLATERALIZE CD	19			50,000,000.00	50,000,000.00	195,847.22	00.00
		44			20,000,000.00	100.0000000000	USERPR	
42120 US	US BANK COLLATERALIZE CD	19			20,000,000.00	50,000,000.00	195,847.22	00.00
	12/09/08 12/08/09	44			20,000,000.00	100.0000000000	USERPR	
42121 US	US BANK COLLATERALIZE CD	19			20,000,000.00	20,000,000.00	195,847.22	00.00
	12/09/08 12/08/09	4	000	0 2.3900	50,000,000.00	100.0000000000	USERPR	
SUBTOTAL	SUBTOTAL (Inv Type) 1012 COLLATERAL C DS	12.70% (M)	Œ.	2.0145	365,000,000.00 365,000,000.00	365,000,000.00	1,461,475.00	00.
SUBTOTAL	SUBTOTAL (Pund) 100 POOLED FUNDS	100.00% (M)	(¥	2.4146	2850695000.00	2873824400.67	14,239,992.10	6,335,000.90
				20 20 20 20 20 20 20 20 20 20 20 20 20 2			***************************************	建筑等的的复数形式的现在分词的
	GRAND TOTAL			2.4146	2850695000.00	2873824400.67	14,239,992.10	6,335,000.90

CITY/COUNTY OF SAN PRANCISCO HR. NEWLIN RANKIN 4 15-54-4487 DETAIL TRANSACTION REPORT - FYEND INCOME

* ACTIVE TRANSACTIONS *

MEMORENIPTION/POOLA OAN BRONT MAN BR	/ IRATRX / IRATRX 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09	TXH COUPON TYP YIELD	PAR VALUE	BOOK VALUE	(INTEREST) AMORT/(ACCRET)	SSOTA (MTAS)
S PLOATER S PLOATER S PLOATER S PLOATER PLOATER OTR AC S PLOATER OTR AC S PLOATER OTR AC S PLOATER OTR AC S PLOATER WORTHL. H PLOATER WORTHL.	11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09	1	-	PREM / (DISC) AMORT/(ACCRET)		SKITT, RAKKAT
PLOATER PLOATE	11/23/09 11/23/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09					
B FLANTER S FLANTER OTR AC S FLANTER OTR AC S FLANTER OTR AC S FLANTER OTR AC B FLANTER WORTHL H FLANTER WORTHL H FLANTER WORTHL	11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 11/23/09 11/23/09 02/25/09 11/23/09 11/23/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09		m v		-251,466.50	
B FLOATER OTR AC B FLOATER OTR AC B FLOATER OTR AC B FLOATER OTR AC B FLOATER WORTHL. H FLOATER WORTHL. H FLOATER WORTHL.	02/25/09 02/25/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 02/25/09 02/25/09 02/25/09 02/25/09				-251,466.50	466.50
B FLOATER OTR AC B FLOATER WONTHL W FLOATER WONTHL	02/25/09 111/23/09 02/25/09 111/23/09 02/25/09 111/23/09 02/25/09 111/23/09 02/25/09 02/25/09 02/25/09 02/25/09		so en		-251 466 ED	251,466.50
PLOATER OTR AC B FLOATER OTR AC B FLOATER OTR AC B FLOATER WONTHI. F FLOATER WONTHI.	11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 12/25/09 13/02/09		1 10 1			251,466.50
B FLOATER OTR AC B FLOATER OTR AC B FLOATER WORTHL H FLOATER WORTHL H FLOATER WORTHL H FLOATER WORTHL	11/23/09 02/25/09 11/23/09 02/25/09 11/23/09 01/25/09 02/25/09 02/25/09				-251,466.50	251 466 50
B FLOATER OTR AC B FLOATER OTR AC B FLOATER WONTHL W FLOATER WONTHL W FLOATER WONTHL	02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 02/25/09 02/25/09				-251,466.50	00.001,402
B FLOATER OTR AC B FLOATER OTR AC B FLOATER WONTHL. H FLOATER WONTHL. H FLOATER WONTHL.	02/25/09 11/23/09 02/25/09 11/23/09 02/25/09 02/28/10 03/02/09	1.943 TWTR 1.968			-22 631 88	251,466.50
B FLOATER OTR AC B FLOATER MORTHL. M FLOATER MORTHL. M C.	11/23/09 02/25/09 11/23/09 02/25/09 02/28/10 03/02/09				00.400	22,631.99
B FLONTER OTR AC PLONTER MORTHL PLONTER MORTHL PLONTER MORTHL P.	11/23/09 02/25/09 02/28/10 03/02/09	INTR 1.968			-251,466.50	
PLOATER MONTHL. H PLOATER MONTHL. M C.	02/25/09 02/28/10 03/02/09				-251.466.50	251,466.50
B PLOATER MONTHL. M PLOATER MONTHL. M PLOATER MONTHL. M C	02/28/10		_			251,466.50
B PLOATER MONTHL. M PLOATER MONTHL. M PLOATER MONTHL. M C.	03/05/03		0.1		-500,000.00	
L B FLOATER MONTHL L M FLOATER MONTHL L M FLOATER MONTHL L M C C B	02/28/10 02/28/09 INTR	1.677 INTR 2.000			-500.000.000	500,000.00
L M FLOATER MONTHL. L M FLOATER MONTHL. L M C	03/05/09	1	-			500,000.00
L M FLOATER MONTHL L M FLOATER MONTHL L M C C B	12/28/09 02/28/09 INTR 9 03/02/09 02/28/09	181K . 329			-7,082.50	7 000 50
L M FLOATER MONTHL L M C C B	09/21/09		10		-5,681.04	
L M C C B	02/26/09					5,681.04
L M C	9 02/26/09 02/23/09	INTR . 335			-15,354.17	20. 20. 21
C B	08/23/10	INTR 5.	0	-298.958.00	-341.667.00	/T: BCC 'CT
C B	03/05/09					640,625.00
	02/14/11 02/14/09 INTR	INTR	.0.	-144,149.31	-128,975.69	
N M A 19	02/07/11	INTR 5.050		-393.724 65	-294 337 85	273, 125.00
	9 03/02/09 02/07/09					688.062.50
N M A DISCOUNT NOTE 19 99	08/14/09	SALE	-50,000,000.00 -49,578,333.33	49,578,333.33	-118,333.33	-156,722.23
	02/11/09			421,666.67		49,853,388.89
K	08/14/09	PSAL	-25,000,000.00 -24,789,166.67	24,789,166.67	-59,166.67	-78,361.10
T NOTE 19	08/15/09 02/15/09 08/15/09 02/15/09 INTR	INTR 4 875		210,833.33	36 243 345	24,926,694.44
02/12/09	03/02/09			100000	108,343.73	00 375 009
T NOTE	08/12/09	INTR 4		-914,062.50	304,687.50	
15	03/05/09					1,218,750.00
19 S4	02/12/13 02/04/09	PURC 4.180	25,000,000.00	25,714,430.56		
				714,430.56		25,714,410 %6
02/12/09	02/12/09 01/02/09 02/12/09	THE		-502,180.56	-20,319.44	

CITY/COUNTY OF SAN PRANCISCO
NR. NEWLIN RANKIN 415-554-4487
DETAILTRANSACTION REPORT - PIXED INCOME

* ACTIVE TRANSACTIONS *

PAGE: 2 RUN: 03/06/09 12:17:24 -54,523,166.67 (GAIN) /LOSS SETTLEMENT -20,000,000.00 -27,144,028.80 -18,163,440.00 49,757,750.00 (INTEREST) ORIGINAL PACE PREM / (DISC) AMORT/ (ACCRET) ROOK VALUE 27,144,028.80 18, 163, 440.00 49,757,750.00 20,000,000.00 54,523,166.67 4,523,166.67 -180,971.20 -61,560.00 20,000,000.00 PAR VALUE 50,000,000.00 27,325,000.00 18,225,000.00 50,000,000.00 02/01/09 TO 02/28/09 SETTLEMENT DATE BASIS 000100, 009704 2.125 519 2.000 4.875 2.020 2.362 2.800 2.887 2.000 TXN COUPON TYP YIRLD 54 10/05/11 02/12/09 PURC 02/17/09 02/13/09 02/05/09 PURC 02/03/12 02/05/09 PURC 41 01/28/14 02/05/09 PURC 47 01/14/10 02/05/09 PURC 02/24/09 02/06/09 03/06/09 02/06/09 02/11/09 02/11/09 02/24/09 02/06/09 FUNDS: BANK BROK MATURITY TRADE/ SETTLE 02/11/11 CASH DATE / ENTRY 54 13 19 19 DESCRIPTION/POOL# MESMO

-19,903,100.00 19,903,100.00 -96,900.00 20,000,000.00 .519 512 47 01/14/10 02/05/09 PURC 03/06/09 02/06/09 19 42159 PEDERAL PARM CREDIT 42156 PANNIB MAR 42158 PANNIE MAE 42157 P H L B 42161 T BILL 42160 T BILL INV #

E C B 100

-19,832,000.00

19,832,000.00

20,000,000.00

47 01/08/10 02/05/09 PURC

42162 PREDDIE MAC DISCOUNT

03/06/09 02/06/09

CITY/COUNTY OF SAN PRANCISCO
NR. NEWLIN RANKIN 415-554-4487
DEFALITENMENTOR REPORT - PIXED INCOME
SERVET GRAND TOTALS

* ACTIVE TRANSACTIONS *

PAGE: 3 RUN: 03/06/09 12:17:24

	SETTLEMENT	235,037,916.03	-118,333.33 -156,722.23 49,853,388.89	-78,361.10 24,926,694.44	
	(GAIN) / LOSS	1	-156,722.23	-78,361.10	
	(INTEREST)		-118,333.33	-59,166.67	-4,053,346.43
	PREMIUM/ AMORTIZATION/ DISCOUNT) (ACCRETION)				
ASSETS	PREMIUM/ (DISCOUNT)	4,487,916.03	421,666.67	210,833.33	
ASS	BOOK VALUE	1.782 230,550,000.00 235,037,916.03 4,487,916.03	-49,578,333.33 421,666.67	-24,789,166.67	-2,710,106.27
	ORIGINAL FACE VALUE				
	PAR VALUE	PURC 1.782 230,550,000.00	(8) SALE 1.210 -50,000,000.00	(1) PSAL 1.210 -25,000,000.00	
	PAR WEIGHTED YIELD	1.782	1.210	1)	1) 1.718 19)
	TYPE/ TXN#	PURC	SALE	(1) PSAL	(1) INTR (19)

DESCRIPTION/POOLA BARR BOON PARTETT TRANSPERT TRANSPERT TO CORPORA TOTAL	ACTIVE IR	ACTIVE TRANSACTIONS .	R CITY	N B W L I N R J DETAIL TRANSA 02/01 SETTI	RAP RAP UANSACTI 02/01/0 SETTLES 100	OFIN	SAN F IN 41 REPORT - F TO 02/28/09	FRANCIS 5 - 5 5 4 - 4 FIXED INCOME 9	487	RUN: 03/06/	PAGE: 1 RUM: 03/06/09 12:17:24
13.5 P L B PLONTER 13 11/21/09 02/23/09 IPTER 1.968 1.721/09 02/23/09 1.721/09 1.721/09 02/23/09 1.721/09 02/23/09 1.721/09 02/23/09 1.721/09 02/23/09 1.721/09 1.721/09 02/23/09 1.721/09 1.721/09 02/23/09 1.721	DNV # DES	CRIPTION/POOL# O	BANK BROK CASH DATE	MATURITY / ENTRY	TRADE/ SETTLE	TYP Y	OUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST PREM / (DISC) AMORT/(ACCRET	(INTEREST) AMORT/(ACCRET)	(GALIN) /LOSS SETTLEMENT
13.5 F H L B FLONTER	1915 P	L B	19	11/23/09		INTR	1.968			-251,466.50	
1934 P H L B PLOATER	1916 P	LB	02/23/09	11/23/09		INTR	1.968			-251,466.50	251,466.50
1937 P H L B PLOATER GTR AC 1972/109 07/23/09 07/23/09 TR 1.965	1924 P	E	02/23/09	02/25/09	02/23/09	TWI	2.006			-251 466 50	251,466.50
13.20 1.	W 7591	I. B PLOATER OTT		02/25/09		2	1.906			05:357 466 50	251,466.50
1918 F H L B FLANTER CIPA C		1		02/25/09		THIE	1.943			757,466.50	251,466.50
1939 F H L B PLANTER GTR AC 139 1112/109 00/223/09 IDPR 139 13	1938	L B FLOATER		02/25/09		INTR	1.968			-251,466.50	251,466.50
1940 F H L B PLANTER GTR AC 194 117,2109 00,723/09 117,210	1939 F	L B PLOATER OTR			02/23/09	INTR	1.968			-22,631.99	22 631 99
1941 P H L B PLONTER CTR AC 1947/19 172/2009 17	1 0461	L B PLOATER			02/23/09	INTR	1.968			-251,466.50	00.440
1931 T NOTE	1941 F	LB			02/23/09	TINI	1.968			-251,466.50	251,466.50
1944 T NOTE	1993	2	02/23/09		02/23/09	2	1.943			000	251,466.50
13 12 12 12 12 12 12 12			02/28/09			THIR	1.677			-200,000.00	500,000.00
100 F P L B PLOATER MORTH. 19 10 10 10 10 10 10 10	1994	OTB	19	02/28/10		INTR	2.000			-500,000.00	
100 P H L H PLONTER HONTEL 10/28/09/09/01/20/28/09 17/21/80 10/21/	2076 P	-3				INTR	.329			-7,082.50	200,000,000
101 F H L H PLOANTER WORTHI. 19/21/09 00/21/31/09 1353 1010 F H L M C	42100 P H	ч				INTR	.335			-5.681.04	7,082.50
1013 P H L M C 19/21/09 07/21/	2101 P	-2				OTAL.	.253			71 25 31	5,681.04
110 F H L M C 133 0042100 20723/09 IRTER 5.1125 110 F P C B 0727109 03723/09 IRTER 5.1125 111 F M H A DISCOUPT NOTE 19 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 19 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 19 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 19 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 19 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 19 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 07110 07110 1112 F M H A DISCOUPT NOTE 10 00710/10 07110 0		1		02/26/09			.253			17. 866 '67	15,354.17
1105 F F C B 054.74 0 07(417) 05(124/10) IRM 2.075 1.015 1.0	2103 P	ĭ	19	08/23/10	02/23/09	INTR	5.125		-298,958.00	-341,667.00	
111 F N H A DISCORT NOTE 19 02/15/19 02	2105 P	υ	19	02/14/11	02/14/09	INTR	2.875		-144,149.31	-128,975.69	640,625.00
1111 P N M A DISCOURT NOTE 19 90 04/14/19 05/15/10/14/14/19 04/15 1.210 1112 P N M A DISCOURT NOTE 19 90 04/14/19 05/11/10/19 04/15/19 1112 P N M A DISCOURT NOTE 19 47 06/14/19 05/11/10/19 04/15/19 1113 T NOTE 19 06/15/19 05/15/19 05/15/19 1115 T NOTE 19 06/15/19 06/15/19 06/15/19 1115 T NOTE 19 06/15/19 1115 T NO	W 3010	2	02/14/09	03/02/09	02/14/09		3.203				273,125.00
1111 F N H A DISCOURT MOTE 19 99 041/409 05/13/109 SAME 12:20 02/17/109 02/13/109 EAL 12:20 02/17/109 EAL 12:20 02/17/17/109 EAL 12:20 02/17/17/17/17/17/17/17/17/17/17/17/17/17/	tom to	E		03/02/09	02/07/09	INTR	3.375		-393,724.65	-294,337.85	688,062.50
1112 F H H A DISCORM NOTE 19 47 04/14/19 02/13/19 02.13/19 1134 F NOTE 19 47 04/14/19 02/13/19 02.13/19 1134 F NOTE 19 06/15/19 06/13/19 07/13/19 1135 T NOTE 02/15/19 09/02/19 07/13/19 1135 T NOTE 19 15/15/19 09/02/19 07/13/19 1135 F N H A 19 15/19 09/02/19 09/19/19 07/19/19 1135 F N H A 19 15/19/19 09/02/19 09/19/19 07/19/19	42111 F N	×	19	08/14/09		SALE	1.200	-50,000,000.00	-49,578,333.33	-118,333.33	-156,722.23
134 T NOTE 19 00/15/09 00/15/19 00/15/19 12.20 135 T NOTE 19 00/15/09 00/15/09 12.20 135 T NOTE 19 00/15/09 00/15/09 13.41 13	42112 P N	×	19	02/11/09	02/13/09	PSAL	1.210	-25.000.000.00	421,666.67	-59.166.67	-78.361.10
1135 T NOTE 2015/09 013/02/09 02/15/09 1135 T NOTE 2015/09 013/02/09 02/15/09 02/15/09 02/15/09 02/15/09 02/15/09 02/15/09 02/15/09 02/15/09 02/15/09 TRUE 4.180 19.54 02/12/13 02/16/09 PRUE 4.180 02/10/10 02/15/09 PRUE 4.180 02/10/10 02/10/10 PRUE 4.180 02/10/10 02/10/10 PRUE 4.180 02/10/10 02/10/10 PRUE 4.180 02/10/10	2134	all s	0	02/11/09	02/13/09		1.210		210,833.33		24,926,694.44
1135 T NOTR 19 09/15/90 20/15/90 BTR 4.875 2152 P N H A 19 54 02/12/19 02/15/90 PTRC 4.180 2154 P N H A 19 54 02/12/13 02/10/90 PTRC 4.180 02/10/10 02/15/90 PTRC 4.180 19 10 02/10/10 02/15/90 PTRC 4.180 10 10 02/10/10 02/15/90 PTRC 4.180			02/15/09	03/02/09	02/15/09	THIE	.341		-457,031.25	-152,343.75	609.375.00
252 F N M A 20/15/09 02/15/19 02/15/19 25 02/15/19 02/04/09 PURC 4.180 02/04/09 PURC 4.180 02/04/09 02/05/09 3.949 02/04/09 02/04/09 DURK 4.180 02/04/09 02/04/04/09 02/04/04/04/04/04/04/04/04/04/04/04/04/04/	1135	OTE	19		02/12/09	INTR	4.875		-914,062.50	-304,687.50	
02/04/09 02/05/09 3.949 02/12/09 INTR 4.180	42152 F N		19 54	03/02/09.	02/15/09	PURC	4.180	25.000.000.00	25.714.430.56		1,218,750.00
מטובד בס/בד/כס פט/בט/כט פט/בנ/כט	tom			02/04/09			3.949		714,430.56		25,714,430.56
04/14/03 03/02/03 03/14/03	rom.		02/12/09	03/02/09		THIE	3.949		-502,180.56	-20,319.44	522,500.00

	7
0	8
υ	4
S	4
н	٠
Ü	5.4
×	5
4	,
ø	'n
D14	н
z	*
Ä	
S	
	z
Dia.	KI
0	z
	×
×	~
H	
ND	z
0	н
ິບ	н
_	3
×	24
H	Z
н	
υ	24
	x

DETAIL TRANSACTION REPORT - FIXED INCOME 02/01/09 TO 02/28/09 SETTIEMENT DATE BASIS

PAGE: 2 RUN: 03/06/09 12:17:24 PAR VALUE BOOK VALUE (INTEREST)
ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) 54 10/05/11 02/12/09 PURC 4.875 50,000,000.00 54,523,166.67 02/17/09 02/13/09 2.020 4,523,166.67 POOLED FUNDS TYP YIELD 100 BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE FUND: 19

DESCRIPTION/POOL#

42157 F H L B MEMO INV # USER COM

. ACTIVE TRANSACTIONS .

н

SETTLEMENT -54,523,166.67

(GAIN) /LOSS

PAGE: 3 RUN: 03/06/09 12:17:24	SETTLEMENT	-80,237,597.23	-118,333.33 -156,722.23 49,853,388.89	-78,361.10 24,926,694.44	
RUN:	(GAIN) LOSS		-156,72		
8 7	(INTEREST)		-118,333,33	-59,166.67	-4,053,346.43
M. W. W. W. W. L. I. W. R. W. W. R. W. C. C. O. BETALL PARAMETER WASHER TO WITH THE WORLD TO 02/28/09	PREMIUM / AMORTIZATION/ (DISCOUNT) (ACCRETION)				
RANKIN 4 15 CANSACTION REPORT - F1 02/01/09 TO 02/28/09 REPORT GRAND TOTALS ASSERS	PREMIUM/ (DISCOUNT)	80,237,597.23 5,237,597.23	-49,578,333.33 421,666.67	210,833.33	
THE TAIL THE RAIN KIN 4 15 - 5 4 - DETAIL THENRARING REPORT - PIXED INCOME 02/01/09 TO 02/28/09 REPORT CHAND TOTALS RESPECTS	NALUE BOOK VALUE (DISCOURT) (ACCRETION)	80,237,597.23	-49,578,333.33	-24,789,166.67	-2,710,106.27
N R N R N R N R N R N R N R N R N R N R	ORIGINAL FACE VALUE				
CTIONS .	PAR VALUE	PURC 2.663 75,000,000.00	SALE 1.210 -50,000,000.00	PSAL 1.210 -25,000,000.00 (1)	
ACTIVE TRANSACTIONS *	PAR TYPE/ WEIGHTED TYN# YIELD	2.663	1) 1.210	1.210	INTR 1.718 (19)
· ACT	TYPE/ TXN8	PURC	SALE	PSAL	INTR (19)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

EARNED INCOMESUMMARY
02/01/09 THROUGH 02/28/09
SORT KEYS ARE FUND ICC# MATD
FUND: 100 FOOLED FUNDS

(BIS / ERNEIS)

PAGE: 1 RUN: 03/06/09 12:17:27

TOTAL/NET EARNINGS	3,305.78 3,305.55 36,555.56 14,622.22 57,555.55	171,247.21 66,313.40 66,313.40 14,879.82 15,407.24 15,407.24 15,407.24 15,407.14 65,176.33	34,602.95 437,351.74 46,684.13 49,674.82 40,810.25 18,299.38 18,901.73 94,508.69 61,186.20	393,065,20 97,114,33 152,182,84 91,309,70 60,928,41 152,321,03 153,245,60 153,245,60 1153,245,60
INCOME RECEIVED THIS PER		.00 152,343.75 304,687.50 500,000.00 500,000.00	1,457,031.25	294,337.85
DATE SOLD/MAT				
YIRLD/ 365	.086 .086 .957 .957 1.523	1.683 1.683 1.683 3.818 4.253 3.888 3.888 3.16 1.689 1.689	1.469 1.487 2.319 3.174 1.890 3.745 2.259 2.259 2.259	2.566 3.124 3.894 3.894 3.898 4.318 3.898 4.318
SCHEDULED BOOK VALUE	24,994,923.61 49,788,847.22 49,772,833.34 19,909,133.33 49,264,111.11	543, 194, 959, 72 51, 357, 421, 90 5, 080, 468, 75 10, 096, 488, 38 5, 165, 542, 97 5, 165, 542, 97 25, 707, 031, 25 50, 302, 734, 38	30, 696, 093, 75 382, 640, 152, 41 26, 242, 333, 33 20, 400, 400, 00 28, 145, 000, 00 28, 243, 377, 50 10, 2028, 1816, 67 54, 529, 083, 333 54, 523, 166, 67	222, 960, 177, 50 40, 534, 261, 11 50, 947, 850, 00 30, 568, 710, 00 20, 37, 200, 00 50, 940, 200, 00 51, 113, 222, 22 51, 113, 222, 22 20, 525, 288, 89
SHARES / SCHEDULED PAR VALUE	25,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00 50,000,000.00	121 DAYS 245,000,000.00 243,134,959.72 103/31/09 50,000,000.00 51,357,421.90 105/31/09 50,000,000.00 51,357,421.90 105/31/09 10,000,000.00 51,357,421.90 105/31/09 10,000,000.00 51,357,421.90 105/31/09 51,000,000.00 51,000,461.38 105/31/09 51,000,000.00 51,000,461.38 105/31/09 50,000,000.00 51,000,31.33 105/31/10 50,000,000.00 51,000,31.33	10,000,000,000,10,666,093,75 175,100,000,000,182,640,182,41 20,000,000,000,000,182,4137,30 20,000,000,000,000,182,4137,75 20,000,000,000,000,182,4137,75 20,000,000,000,000,182,816,87 20,000,000,000,000,541,522,000	792 DAYS 210, 195, 000, 00 222, 960, 177, 50 104,017, 150
TICKER / MATURITY DATE	04/02/09 04/02/09 04/23/09 04/23/09 10/22/09	121 DAYS 2 03/31/09 05/31/09 05/31/09 07/31/09 08/15/09 08/15/09 08/15/09		792 DAYS 04-0111 07/28/11 07/28/11 07/28/11 07/28/11 07/28/11 02/22/13 05/06/13
		7.94\$(C)	12.49¢(C)	7.28 k (C)
DESCRIPTION	0850 T BILL 0850 T BILL 9400 T BILL 4800 T BILL 4800 T BILL	SUBFORM (ICC#) 11 TRABASHIY BILLS 2010 04/09/00 4.5000 T NOTE 2011 04/09/00 4.5000 T NOTE 2011 04/19/00 T NOTE 2011 0	NOTE TURY NOTES H L B H L B H L B H L B H L B	SUBSTOTAL (ICCY) 22 FEBREAL HOME LOA 13142 01/06/09 1.1500 F N H A 1311 12/07/08 4.1300 F N H A 1311 12/07/08 4.1300 F N H A 1312 01/02/09 4.1300 F N H A 1315 01/02/09 4.1300 F N H A 1315 01/02/09 4.1300 F N H A 1315 12/12/08 4.1300 F N H A 1318 12/12/08 4.1300 F N H A
COUPON	.0850 T BILL .0850 T BILL .9400 T BILL .9400 T BILL 1.4800 T BILL 1.4800 T BILL	11 TRBAS 4.5000 T 4.8750 T 4.8750 T 4.8750 T 4.8750 T 5.0000 T	2.8750 T 5.0000 F 5.0000 P 1.7400 P 5.0500 F 5.0500 F 6.8750 P 4.8750 P	1,1250 4,1300 4,1300 4,1200 4,1200 4,1200
PURCHASE	12138 01/06/09 12139 01/06/09 12098 10/31/08 12099 10/31/08 12094 10/29/08	SUBTOTAL (ICC#) 2003 04/09/08 2013 04/09/08 2013 04/09/08 1811970 10/26/07 11841 10/16/07 11852 10/23/07 12134 12/31/08 11939 03/31/08	SUBTOTAL (ICC#) SUBTOTAL (ICC#) 2214 12/09/08 1214 12/09/08 1214 12/09/09 1214 12/09/09 1214 12/09/09 1215 12/15/09 1215 12/15/09	TAL (ICC# 001/06/09 12/30/08 11/23/00 11/22/09 01/02/09 01/02/09 11/22/08 11/2/22/08 11/2/22/08
INV P	42138 0 42139 0 42098 1 42099 1 42094 1	\$UBTON 42003 (42013) 41841 41842 42134 42135 41994 421994	42097 SUBTO 42114 42106 42140 42140 42141 42157	SUBTO 42142 42130 42131 42131 42154 42127 42128

MR. NEWLIN RANKIN 415-554-4487 SAN PRANCISCO CITY/COUNTY OF

(RIS / BRWRIS)

E A R N E D I N C O M E S U M M A R Y O 2/01/09 TRENCH 02/28/09 SORT KRYS ARE FUND I CCH MATD FUND: 100 FOOLED FUNDS

PAGE: 2 RUN: 03/06/09 12:17:27

TOTAL/NET EARNINGS	993,677.94	50,111.53 95,611.21	145,722.74	91, 498.86 36, 599.54 65, 162.47 82, 083.33 82, 083.33 82, 083.33 82, 083.33 82, 083.33	781,594.19	69,613.99 69,613.99 68,014.78 68,607.14 6,174 6,174 68,607.14	487,845.97	29,944.44	29,944.44	6,458.21	6,458.21	4,405.94
INCOME RECEIVED THIS PER	20,319.44	128,975.69	128,975.69	341,667.00	341,667.00	251,466.50 251,466.50 251,466.50 251,466.50 251,466.50 22,631,466.50 251,466.50	1,782,897.49		.00	7,082.50	7,082.50	5,681.04
DATE SOLD/MAT												
YIELD/ 365	3.829	3.450	3.234	2.343 2.343 3.243 3.243 2.140 2.140 2.140 2.140 2.140 2.140 2.140	2.277	1.815 1.815 1.772 1.788 1.788 1.788 1.788	1.794	.781	.781	.337	.337	.310
SCHEDULED BOOK VALUE	341,731,084.44	18,866,050.00 39,797,016.67	58,663,066.67	50, 916, 000.00 20, 366, 400.00 25, 957, 000.00 50, 000, 000.00 50, 000, 000.00 50, 000, 000.00 50, 000, 000.00 50, 000, 000.00 50, 000, 000.00	447,239,400.00	49, 984, 700.00 50, 024, 900.00 50, 010, 000.00 50, 010, 000.00 50, 010, 000.00 50, 010, 000.00	354,535,200.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,510,121.35 50,027,355.00
SHARES / SCHEDULED PAR VALUE	1141 DAYS 335,000,000.00 341,731,084.44	19,000,000.00	59,000,000.00	50,000,000.00 20,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	445,000,000.00 447,239,400.00	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 4,500,000.00 50,000,000.00	268 DAYS 354,500,000.00 354,535,200.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,500,000.00
TICKER / MATURITY DATE	1141 DAYS	02/14/11 04/21/11	760 DAYS	07/16/10 07/16/10 08/23/10 01/23/12 01/23/12 01/23/12 01/23/12 01/23/12	941 DAYS	11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09	268 DAYS	10/26/09	240 DAYS	12/28/09	303 DAYS	09/21/09 09/21/09
DESCRIPTION	SUBTOTAL (ICC#) 23 FEDERAL NATIONAL 11.15%(C)	2.8750 F F C B 2.6250 F F CB	SUBTOTAL (ICC#) 28 PEDERAL PARM CRE 1.91% (C)	3.3500 F H LM C BONDS 5.1250 F H LM C CONDS 5.1250 F H LM C 1.9700 F H LM C 2.3000 F H LM C	LMC Bonds 14.59%(C)	1.0660 P H L B PLOATER	31 FHLB FLOATER OTR 11.578 (C)	.7700 PPCB FLOATER OTR	33 PPCB PLOATER OTR 1.63% (C)	.4170 P H L B PLOATER MONTHLY	35 PHLB PLOATER MON .82% (C)	.4531 P H L M PLOATER MONTHLY .4531 P H L M PLOATER MONTHLY
RATE	23 FE	2.8750	28 PE	3.2500 3.2500 5.1250 1.9700 1.9700 1.9700 2.3000	30 PH	1.0660 PP 1.0660		.7700		.4170		.4531
INV PURCHASE NO. DATE	SUBTOTAL (ICC#)	42105 11/19/08 42102 11/10/08	SUBTOTAL (ICC#	42115 12/09/08 42101 11/17/08 42145 01/23/09 42145 01/23/09 42147 01/23/09 42148 01/23/09 4215 01/23/09 4215 01/23/09	SUBTOTAL (ICC#) 30 PHIAC Bonds	41915 12/07/07 41916 12/07/07 41924 12/28/07 41937 01/09/08 41938 01/09/08 41930 01/09/08 41940 01/09/08	SUBTOTAL (ICC#)	42065 08/26/08	SUBTOTAL (ICC#)	42076 09/18/08	SUBTOTAL (ICC#)	42100 09/22/08 42101 09/22/08

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(RIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y 02/01/09 THROUGH 02/28/09 SORT KEYS ARE FUND ICC# MATD FUND: 100 ROOLED FUNDS

PAGE: 3 RUN: 03/06/09 12:17:27

TOTAL/NET EARNINGS	16,313.90	23,146.67 176,722.23 98,361.11 13,333.33 9,333.33 46,666.67	414,230.01	19,444.44	19,444.44	114,916.67	229,833.34	303.33 10,694.44 77.78 20,611.11	31,686.66	33,833.34	33,833.34	98,000.00	29.400.00	92,944.44	92,944.44	92,944.44	571,900.00	
INCOME RECRIVED THIS PER	21,035.21	275,055.56 137,527.77	412,583.33		00.		00.		00.								00	
DATE SOLD/MAT		.631 10.842 02/13/09 6.035 02/13/09 1.227 1.227 1.227 1.227																
YIRLD/ 365	.310	.631 10.842 6.035 1.227 1.227 1.227 1.227	2.529	1.278	1.278	3.041	3.041	3.954 2.788 1.014 2.687	2.717	.882	. 882	2.555	2.555	2.423	2.423	2.423	2.042	
SCHEDULED BOOK VALUE	68,537,476.35	47,808,213.33 49,578,333.33 49,578,333.33 24,789,166.66 9,915,666.67 49,573,333.33	181,659,713.32	19,827,777.78	19,827,777.78	49,265,354.17 49,265,354.17	98,530,708.34	100,000.00 5,000,000.00 100,000.00 10,000,000.00	15,200,000.00	50,000,000.00	20,000,000.00	50,000,000.00	15,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	365,000,000.00	
SHARES / SCHEDULED PAR VALUE	68,500,000.00	48,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 10,000,000.00 50,000,000.00	166 DAYS 183,000,000.00 181,659,713.32	20,000,000.00	20,000,000.00	50,000,000.00	2 DAYS 100,000,000.00	100,000.00 5,000,000.00 100,000.00 10,000,000.00	15,200,000.00	50,000,000.00	20,000,000.00	50,000,000.00	15,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	165 DAYS 365,000,000.00 365,000,000.00	
TICKER / MATURITY DATE	205 DAYS	08/05/09 08/14/09 08/14/09 08/14/09 08/17/09	166 DAYS 1	08/10/00	163 DAYS	03/03/09	2 DAYS	07/16/09 07/31/09 11/03/09 01/20/10	267 DAYS	04/14/09	04/14/09	06/04/09	11/23/09	12/08/09	12/08/09	12/08/09	165 DAYS	
DESCRIPTION	SUBTOTAL (ICC#) 36 PHIMC PLOATER MO 2.24%(C)	.6200 F N N A DISCOUNT NOTE 1.2000 F N N A DISCOUNT NOTE	SUBTOTAL (ICC#) 41 FNMA DISCOUNT NO 5.93%(C)	P M C DISCOUNT NOTE	SUBTOTAL (ICC#) 44 PMC DISCOUNT NOT .65%(C)	2.9550 BANK OF AMERICA C P 2.9550 BANK OF AMERICA C P	SUBTOTAL (ICC#) 81 COMMERCIAL PAPER 3.22*(C)	3.9000 MISSION NATIONAL BANK PU 2.7500 PIRST NATIONAL BANK CD 1.0000 MISSION AREA CREDIT UNIO 2.6500 PIRST NATIONAL BANK PT	SUBTOTAL (ICC#) 1010 FUBLIC TIME DE .50%(C)	8700 BA COLLATERAL	BA COLLATERAL	2.5200 UNION BANK COLLATERA	US BANK COLLATERAL	BANK	BANK COLLATERALIZE	US BANK COLLATERALIZE CD	SUBTOTAL (ICCB) 1012 COLLATIGNAL C D 11.91%(C)	
COUPON	36 PHLA	.6200 F 1.2000 F 1.2000 F 1.2000 F 1.2000 F 1.2000 F	41 PNN	1.2500 F M	44 PMC	2.9550 1	81 COM	3.9000 2.7500 1.0000 2.6500	1010 P	.8700	00/8	2.5200	2.5200	2.3900 US		2.3900	1012 0	
PURCHASE O	OTAL (ICC#)	12/16/08 12/04/08 12/04/08 12/04/08 12/04/08 12/04/08	OTAL (ICC#)	42108 12/05/08	OTAL (ICC#)	42066 09/05/08 42067 09/05/08	OUTAL (ICC#)	42054 07/16/08 42055 07/31/08 42107 11/03/08 42144 01/20/09	TOTAL (ICC#)		12/11/08					12/09/08	FOTAL (ICC.)	
INV NO.	Tans	42137 42111 42112 42113 42109 42110	SUBT	42108	SUBT	42066	SUBT	42044 42055 42107 42144	SUBT	42122	4212	42125	42117	42119	42120	42121	SUBT	

CITY/COUNTY OF SAN FRANCISCO

(RIS / ERNEIS)

EARNED INCOME SUMMARY 02/01/09 THROUGH 02/28/09 SORT REYS ARE FUND ICCH MATD FUND: 100 PROLED FUNDS

PAGE: 4 RUN: 03/06/09 12:17:27

INCOMB SELD/ DATE RECEIVED TOTAL/HET 365 SOLD/MAT THIS PER EARNINGS	2874719716.53 4,465,929.76 4,730,315.99	4,465,929.76 4,730,315.99					
YIRLD/ 365	3	. 6					
	2874719716.5	2874719716.5	SS	-	.000	.000	
SHARES / SCHEDULED PAR VALUE	- ASSETS 481 DAYS 2850695000.00 2874719716.53	2850695000.00 2874719716.53	LIABILITIES				
TICKER / MATURITY DATE	481 DAYS		so	.964.43	2.140	2.050	.556.93
	- ASSETS	- NET	ASSETS	2.880.819.964.43			T: 9.088.556.93
DESCRIPTION	SUBTOTAL (FURE) 100 POOLED FUNDS	SUBTOTAL (FUND) 100 POOLED FUNDS		NT BALANCE	S PERIOD	WEIGHTED AVG YIELD AT END OF PERIOD	TOTAL INTEREST BARNED FOR PUTURE RECEIPT:
PATE	100 PC	100 PC		TMENT	THT GAS	AT ENT	TED POR
PURCHASE COUPON DATE RATE	T (FUND)	T (FUND)	PUND STATISTICS	ILY INVES	RREST YIL	WG YIRLD	REST BAR
INV PU	SUBTOTA	SUBTOTA	PUND ST.	AVERAGE DAILY INVESTMENT BALANCE	EARNED INTEREST YIELD THIS PERIOD	WEIGHTED A	TOTAL INTE

415-554-4487 CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN

(RIS / ERNEIS)

RARNED INCOME SUMMARY SPUSD TRANS 08-09 SORT KEYS ARE FUND ICC# MAID 02/01/09 THROUGH 02/28/09 9703

PAGE: 5 RUN: 03/06/09 12:17:27

PAGE:

58,600.00 68,600.00 68,600.00 68,600.00 TOTAL/NET EARNINGS 00 00 00. RECEIVED THIS PER INCOME SOLD/MAT DATE 2.555 2.555 YIRLD/ 365 11/23/09 35,000,000.00 35,000,000.00 SUBTOTAL (ICC#) 1012 COLLATERAL C D 1.14%(C) 268 DAYS 35,000,000.00 35,000,000.00 SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- ASSETS 268 DAYS 35,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00 BOOK VALUE SCHEDULED 0000 LIABILITIES SCHEDULED SHARBS / PAR VALUE TICKER / MATURITY 2.555 2.555 200,900.00 DATE 35,000,000.00 ASSETS SUBTOTAL (FUND) 9703 SPUSD TRAMS 08-09- NET 42118 12/09/08 2.5200 US BANK COLLATERAL WEIGHTED AVG YIELD AT END OF PERIOD : TOTAL INTEREST EARNED FOR FUTURE RECEIPT: DESCRIPTION RARNED INTEREST YIELD THIS PERIOD AVERAGE DAILY INVESTMENT BALANCE PURCHASE COUPON RATE FUND STATISTICS DATE

CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487

EARNED INCOME SUHMARY
02/01/09 THROUGH 02/28/09
SORT KRYS ARE FUND ICCH MATD
FUND: 9704 SPIOSD BOARDS 2006B

(RIS / ERNEIS)

PAGE: 6 RUN: 03/06/09 12:17:27

TOTAL/NET EARNINGS	11,500.00 16,291.67 6,516.67	34,308.34	22,222.22	66,459.15	36,360.28	36,360.28	137,127.77	7		
INCOME RECEIVED THIS PER	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	00.		00.		00.	00.	.00		
DATE SOLD/MAT	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1									
YIRLD/ 365	. 520	.608	2.253	2.464	3.177	3.177				
SCHEDULED BOOK VALUE	19,832,000.00 49,757,750.00 19,903,100.00	89,492,850.00	20,000,000.00	47,144,028.80	18,163,440.00	18,163,440.00	154,800,318.80	154,800,318.80	ES	0000
SHARES / SCHEDULED PAR VALUE	20,000,000.00	90,000,000,06	20,000,000.00	918 DAYS 47,325,000.00 47,144,028.80	01/28/14 18,225,000.00	.59%(C) 1795 DAYS 18,225,000.00 18,163,440.00	155,550,000.00	155,550,000.00 154,800,318.80	LIABILITIES	1
TICKER / MATURITY DATE	01/08/10 01/14/10 01/14/10	318 DAYS	02/11/11 02/03/12	918 DAYS	01/28/14	1795 DAYS	674 DAYS	-	Ø	585,976.16 1.446 1.469 153,306.57
DESCRIPTION	9000 FREDDIB MAC DISCOUNT 5190 T BILL 5190 T BILL	SURY BILLS 2.92% (C)	2.1250 PANNIE MAE	SUBTOTAL (ICC#) 23 PRDERAL NATIONAL 1.54%(C)	42159 02/06/09 2.8000 PEDERAL PARM CREDIT		SUBTOTAL (FUND) 9704 SPUSD BONDS 2006B- ASSETS 674 DAYS 155,550,000.00 154,800,318.80	SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- NET	ASSBTS	123,
COUPON	. 5190 T BILL	11 TREAS	2.0000 PA	23 PRDEF	2.8000 PR	28 PRDER	9704 SPU	9704 SPT		STHENT BA RLD THIS AT END C
INV PURCHASE (42162 02/06/09 42160 02/06/09 42161 02/06/09	SUBTOTAL (ICC#) 11 TREASURY BILLS	42156 02/11/09 42158 02/06/09	SUBTOTAL (ICC*)	42159 02/06/09	SUBTOTAL (ICC#) 28 PEDERAL PARM CRE	SUBTOTAL (FUND)	SUBTOTAL (FUND)	FUND STATISTICS	AVERAGE DAILY INVESTMENT BALLANCE SLANKED INTERESTY THEAD THIS PERSIOD WINGTHED ANG YIELD AT END OF PERSIOD TOTAL INTEREST EARMED FOR FUTURE RECEIPT:

4,465,929.76 4,936,043.76

100.00%(C) 488 DAYS 3041245000.00 3064520035.33 2.117

GRAND TOTAL

CITY AND COUNTY OF SAN FRANCISCO





José Cisneros TREASURER

PAULINE MARX Chief Assistant Treasures

Newlin Rankin Chief Investment Officer

April 10, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to March 31, 2009:

	Pooled	All
Interest Received	\$65,151,607	\$66,873,412
Total Net Earnings	\$55,326,131	\$56,520,865
Earned Income Yield	2.507%	2.508%
Average Age of Portfolio	554 Days	555 Days

Total cost of the securities on hand as of March 31, 2009 was \$3,144,808,956 with a market value of \$3,146,617,315 plus fixed assets accrued interests of \$3,597,799. The earned yield for the month of March 2009 is 1.815%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of March 31, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

DOCUME ITS DEFT

11 1 7 7

PUBLIC LIBRARY

SAN FRANCISCO

José Cisneros Treasurer

Enc. cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds

Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Mary

Transportation Authority - David Murray, San Francisco Public Library - 2 copies

Office Copy

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA 94102

(415) 554-4478



CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 3/31/09

FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 04/01/09 11:33:4;

	ASSETS LIABILITIES	URITIES LIABILITIES	ASSETS		TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	64,470,967.13	00.	680,639.42	N/A	65,151,606.54
TOTAL NET EARNINGS THIS PERIOD:	54,579,114.32	00.	747,016.21	N/A	55,326,130.!
AVERAGE DAILY PORTFOLIO BALANCE:	2,909,473,128.07	00.	30,218,248.18	N/A	N/A 2,939,691,376.24
EARNED INCOME YIELD THIS PERIOD:	2.499	.000	3,293	N/A	2.5(`
END OF PERIOD PORTFOLIO BALANCE:	2,939,808,637.45	00.	15,200,000.00	N/A	N/A 2,955,008,637.4
CURRENT AMORTIZED BOOK VALUE:	2,935,857,540.57	00.	15,200,000.00	N/A	N/A 2,951,057,54 ·
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.985	.000	3.063	N/E.	
WEIGHTED AVERAGE DAYS TO MATURITY:	554.06	00.	236.34	N/A	Z N
WEIGHTED AVERAGE DAYS TO CALL:	480.33	00.	236.34	N/N	2
NET POPTFOLIO YIELD, 365-DAY BASIS:					

PSZEPNES

CITY/COUNTY OF SAN FRANCISCO ME DEWLIN RANKIN 415-554-4487

FORTFOLIO STATISTICS 7/01/08 THROUGH 3/31/09

ALL FUNDS

	ASSETS LIABILITIES		ASSETS LIAP	POSITS	. V
TOTAL INCOME RECEIVED IN THIS PERIOD:	66,192,772.69	00.	680,639.42	N	11211.011.0
TOTAL NET EAPNINGS THIS FERIOD:	55,773,848.70	00.	747,016.21	< 22	648,0,3,45
AVERAGE DAILY PORTFOLIO BALANCE:	2,971,295,088.70	00.	30,218,248.18	7 2)	
EARNED INCOME YIELD THIS PERIOD:	2.501	000.	3.293	K 2	
END OF PERIOD PORTFOLIO BALANCE:	3,129,608,956.25	00.	15,200,000.00	11 2	1,144,000, 11.
CHEPENT AMOPTIZED POOR VALUE:	3,125,669,214.32	00.	15,200,000.00	N/A	3,140,864,134
WEIGHTED AVEPAGE YIELD AT END OF PERIOD:	1.962	000.	3.063	NAN	
WEIGHTED AVERAGE DAYS TO MATURITY:	554.94	00.	236.34	K Z	2
WEIGHTED AVERAGE DAYS TO CALL:	485.68	00.	236.34	K Z	t.
NET PORTFOLIO YIELD, 365-DAY BASIS:					

(FS/EPNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-448

PORTFOLIO STATISTICS 7/01/08 THROUGH 3/31/09

PAGE: 1 RUN: 04/01/09 11:33:47

FUND: 9703 SFUSD TRANS 08-09

14,434,306.5 276,850.00 TOTAL. N/A N/A LIABILITIES ----- TIME DEPOSITS ASSETS GOV'T SECURITIES -----LIABILITIES 2.555 276,850.00 14,434,306.57 ASSETS TOTAL INCOME RECEIVED IN THIS PERIOD: AVERAGE DAILY PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD: END OF PERIOD PORTFOLIO BALANCE: TOTAL NET EARNINGS THIS PERIOD:

2.555

WEIGHTHED AVERAGE TIELD AT END OF PERIOD:

CURRENT AMORTIZED BOOK VALUE:

WEIGHTED AVERAGE DAYS TO MATURITY:

WEIGHTED AVERAGE DAYS TO CALL:

NET POPTFOLIO YIELD, 365 DAY BASIS:

121/121/14

CITY/COUNTY OF SAN FRANCISCC MI NEWLIN PANFIN 415-554-4487

7/61/08 THROUGH 3/31/09 O R T ۵

SFUSD BONDS 2006B 9704

PAGE: PIN: 04/F1/09 11-33-4

	GOV'T SECURITIES	CURITIES	STISOGE DEPOSITS	SITE	
	ASSETS	LIABILITIES	ASSETS	LIARILIT; v··	TV TAIL.
TOTAL INCOME RECEIVED IN THIS PERIOD:	000	00.	00.	N/A	
TOTAL NET EAPNINGS THIS PERIOD:	314,134.38	00.	00.	N/A	314,134
AVERAGE DAILY POPTFOLIO BALANCE:	30,143,128.52	00.	00.	N/A	30,143,124
EAPNED INCOME YIELD THIS PERIOD:	1.388	000.	000.	N/A	1 388
END OF PEPIOD POPTFOLIO HALANTE:	154,800,318.80	00.	00.	N/A	154,800,318
CUPPENT AMOPTIZED ROOF VALUE:	154,811,673.75	00.	00.	N/A	154,811,673,71
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.396	000.	000	N/N	900
WEIGHTED AVERAGE DAYS TO MATURITY:	643.59	00.	00.	N/A	W/N
WEIGHTED AVEPACE DAYS TO CALL:	643.59	00.	00.	N/N	2
NET PORTFOLIO YIELD, 365 DAY BASIS:					, a

1 (FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(J) PORTFOLIO STATISTIC 3/01/09 THROUGH 3/31/09

RUN: 04/01/04 11:50:10 PAGE:

	GOV'T SECURITIES	URITIES	TIME DEPOSITS	SITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	2,368,171.80	000.	52,752.78	N/A	2,420,924.55
TOTAL NET EARNINGS THIS PERIOD:	4,789,727.85	00.	35,081.67	N/A	4,924,800 0.
AVERAGE DAILY PORTFOLIO BALANCE:	3,115,502,730.77	00.	15,200,000.00	N/A	3,130,702,730.77
EARNED INCOME YIELD THIS PERIOD:	1.810	000.	2.717	< N	1
END OF PERIOD POPTFOLTO BALANCE:	3,129,608,956.25	00.	15,200,000.00	N/A	1,144,808,944,1
CURRENT AMOPTIZED BOOF VALUE:	3,125,669,214.32	00.	15,200,000.00	N/A	N/A 4,140,869,114.4.
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.758	000.	2.717	N/A	1.70
WEIGHTHED AVERAGE DAYS TO MATURITY:	554.94	00.	236.34	N/A	40 20
WEIGHTED AVERAGE DAYS TO CALL:	485.68	00'	236.34	N/A	
NET POPTFOLIO YIELD, 665 DAY BASIS:					

CITY COUNTY OF SAN FRANCISCS WE NEWLIN RANKIN 415 554 4448

PORTFOLIO STATISTICE 3/01/09 THROUGH 3/31/09

UGH 3/31/09
POOLED FINDS

TANK TO THE STATE

FUND: 100

ASSETS LIABILITIES T TAXE	52,752.78 N/A 2,420,°24.'.	35,081.67 N/A 4,571,8'.	15,200,000.00 N/A 2,940,902,411.9	2.737 N A N	15,200,000.00 N/A 2,955,008,637.41	15,200,000.000 N/A 2,951,057,540.57	2.717 N/A 1.775	236.34 N/A N/A	236.34 N/A N/A	· a · [
	.00.	35	.00 15,200	.000	.00 15,200	.00 15,200	000.	00.	00.	
ASSETS LIABILITIES	2,368,171.80	4,536,771.24	2,925,702,411.97	1.826	2,939,808,637.45	2,935,857,540.57	1.770	554.06	480.33	
	TOTAL INCOME PECETUED IN THIS PERIOD:	TOTAL NET EARNINGS THIS PERIOD:	AVERAGE DAILY PORTFOLIO BALANCE:	EAPNED INCOME YIELD THIS PERIOD:	END OF PEPIOD PORTFOLIO BALANCE:	CTRPENT AMORTIZED ROOF VALUE:	WEIGHTED AVEPAGE YIELD AT END OF PERIOD:	WEIGHTED AVERAGE DAYS TO MATURITY:	WEIGHTED AVEPAGE DAYS TO CALL:	NET POPTFOLIO YIELD, 365-DAY BASIS:

ES/EPNES

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

FORTFOLIO STATISTICS 3/01/09 THROUGH 3/31/09

9703 SFUSD TRANS 08-09

FUND:

PAGE: . . RUN: 04/01/09 11:33:10

	ASSETS LIABILITIES		ASSETS LIABLITIES LIABILITIES	POSITS - LIABILITIES	TryTAI
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	00.	00.	N/A	75,950.11
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.1
EARNED INCOME YIELD THIS PERIOD:	2.555	000.	000.	N/A	2.554
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,1
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000.	000.	N/A	
WEIGHTED AVERAGE DAYS TO MATURITY:	237.00	00.	00.	N/N	Z - N
WEIGHTED AVEPAGE DAYS TO CALL:	237.00	00.	00.	N/A	- 2
NET PORTFOLIO YIELD, 365 DAY BASIS:					

ME TERLIN PANYIN 415-554-4488

9 P T F G L 1 O S T A T 1 S T L E S (/01/09 THPOUGH 8/11/69

Fund: 9704 SPUSD BONDS 2006P

	ASSESSED T SECURITIES	URITIES	TIME DEPOSITE	POSITE	
	Vesels	DIABILITIES	ASSETS	LIAPIDITIE	100
TOTAL INCOME PECEIVED IN THIS PEPIOD:	00.	00.	0.0	< 11	
TOTAL BET EABILINGS THES PEPTOD:	177,006.61	60.	00.	¥0 Z	1.1.00.11
AVERAGE DATES FORTFOLIO BALANCE:	154,800,318.80	00.	υν.	4 R	144, M. 144
EAPTHET THE THELD THIS PERIOD:	1.346	000.	000.	K Z	-
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	00.	00.	8	114,011
CUPRENT AMORTIZED BOOK VALUE:	154,811,673.75	00.	00.	K 22	11971137831
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.346	000.	000.	< Z	
WEIGHTED AVERAGE DAYS TO MATURITY:	643.59	00.	C,	K 12	at at
WEIGHTED AVERAGE DAYS TO CALL:	643.59	00.	où.	¥ 22	25
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY/COUNTY OF SAN FRANC

NEWLIN RANKIN 4 15 - 5 5 4

INVESTMENT INVENTORY
INVESTMENTS OUTSTANDING AS OF 3/31/09 MAJOR SORT KEY IS ICC#

RUN

156,230,075,46 135,468,644 14 464,917,194.91 PAR VALUE ROOF PRICE 1.880 100.347 1.224 101.751 99.484 2.078 100.503 .443 100.000 TRENG RATE 811 3.412 1.978 674 443 4.424 2.394 SETTLEMENT DATE BASIS PEPOPT TOTALS A:SETS 9.95% (C) 11.33% (C) 23 FEDERAL NATIONAL MORTGAGE ASSN 36 FHLMC FLOATEP MO ACT-360 28 FEDERAL FARM CREDIT BANK 22 FEDERAL HOME LOAN BANK Type) toto PUBLIC TIME DEPOSIT (Inv Types 44 FMC DISCOURT NOTE: TREASURY NOTES 31 FHI,B FLOATER 30 FHLMC Bonds SUMMARY DESCRIPTION (Inv Type) Type) (Inv Type) (Inv Type) (Inv Type)

-
4
6
60
ō.
Sale
5
2
-
-
-
E
2
150
4
3

3,144,808,956.25

δ.

OPAIR TOTALO

CUM 9		8.3	11.4	11.8	20.4	23.4	53.7	59.4	63.6	9 06	63.1	1000	100 0	100 0	1000	100 0
alt		8.3	3.2	е.	8.7	3.0	30.3	5.7	4.5	26.7	4. 5	6.9	C	0	c	c
TSON		259,843,690.63	100,000,000.00	10,265,542.97	272,400,905,04	93,537,476,35	954,201,990,98	179,095,650.00	140,632,327.50	840,603,160,22	76,870,957,56	217,357,255.00				
NO OF THU		oc	2	~	7	~	2.5	S	4	2.1	~	6	0	C	0	С
DATE PARCE		60112 60 60 11160	06. 01. 09. 06:30,09	04/01/09 02 31/08	OP 10 00 08 31 09	60 03 00 00 30,000	10 61,00.03 41,10	04 11/10 00/30/10	10/01/16 63 31/11	04/01 11 08/81/12	04 01/12 03:31:13	04/01/13 03 31 14	04 01 14 02 31 15	64 61 15 63731,16	64 col 16.03 31 019	64 61 19
THE WILL WITH THE	***************************************	. 121.121.121.	* MONTHU	4 MODELLY	STREET, ST. TO.	C MONTHS	1.2 MORTHUS	19 MONTH!	24 MONTHS	36 MONTH!	48 MONTHS	CO MONTHE	TE MONTHE	64 MONTHS	126 MONTHS:	SO To *** MONTHS
Tria.	1 77.1	700	. Tri			C Tro			18 Tr. 2	24 Tree 8	36 T 4		17.	9. J. T. 6	P4 TO 12	6 Tr
								477	-	Cw	m	17	4	13	0.	100

ALL FIRE.

PAGE: 1

INCREMENT MATCHITTY DISTRIBUTION AS OF OR ALL OR

MENLIN FAURIN AIS SSA 44887

PAGE: 1 RUN: 04/01/09 11:22:46

MR. NEWLIN RANKIN 415-554-4487

INVESTMENT INVENTORY

INVESTMENT OFTENDING AS OF 3/31/09

MAJOR SOFT KEY IS ICC4

SETTLEMENT OFTEN AS OFTENDING AS O

SUMMARY DESCRIPTION		CUPN		PAR VALUE SHARES	BOOF VALUE
(Inv Type) 11 TREASURY BILLS	8.23%(C)	. 895	.905 99.263	245,000,000.00	241, 104, 966 72
(Inv Type) 12 TREASURY NOTES	12.06%(C)	3.412	1.224 101.751	350,100,000.00	256,236,475,40
(Inv Type) 15 TREASURY LGP	4.58%(C)	1.978	1.880 100.347	135,000,000.00	125,400,004 14
(Inv Type) 16 TLGP FLOATER	(D) \$06°	.651	.601 100.160	26,450,000.00	20,41,146.49
(Inv Type) 22 FEDERAL HOME LOAN BANK	7.53%(C)	4.424	2.207 105.829	210,395,000.00	222,658,094,17
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN.	14.14%(C)	3,855	3.327 101.896	410,000,000.00	417,773,166.11
(Inv Type) 28 FEDERAL FARM CREDIT BANK	1.99%(C)	2.705	2.997 99.429	59,000,000.00	58,663,066,67
(Inv Type) 30 FHLMC Bonds	15.13%(C)	2.394	2.078 100.503	445,000,000.00	447,239,400,00
(Inv Type) 31 FHLB FLOATER OTP ACT-360	12.00%(C)	1.066	1.053 100.010	354,500,000.00	354,535,200.0
(Inv Type) 33 FFCB FLOATEP OTP ACT-360	1.69%(C)	.770	.770 100.000	50,000,000.00	בע טטט טטט טנ
(Inv Type) 35 FHLB FLOATER MONTHLY	.85%(C)	.443	.443 100.000	25,000,000.00	
(Inv Type) 36 FHLMC FLOATEP MO ACT 360	2.32%(C)	.503	.393 100.055	68,500,000.00	68,517,476,31
(Inv Type) 37 MTFG FLOATEP	.85%(C)	1.520	1.474 100.164	25,000,000 1111	. 4 041 111 89
(Inv Type) 41 FIMA DISCOURT HOTES	3.36%(C)	1.200	1.210 99.147	100,000,000,001	: : : : : : : : : : : : : : : : : : : :
flus Paper 44 PMC DISCORFF HOTES	.67%(C)	1.250	1.261 99.139	20,000,000,00	
(Inv Type) 1010 PURLIC TIME DEPOSIT	.51%(C)	2.680	2.680 100.000	15.200.0	
(Inv Type) 1012 COLLATERAL C Ds	13.20% (C)	1.970	1.970 100.000	390/11111	
	FIXED	2.368	2.368 1.812 100.883	2,929,14	

WP. HERE WARKIN 415 "S44 4187 DETAIL TRANSCHORPEOPE FIRED INCOME

				FUNDE	SETTLEMENT DATE BASIS 100 POOLED	OT TO	03/31/09 ATE BASIS POOLED	(09 ES FUNDS		PUD: 04.0	04/01/99 11:22:40
m dis	DESCRIPTION FOOL#	BANF	RPOF	BPOF MATURITY DATE ENTRY	SETTLE	TYP	TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE INTERETT PREM / (DISC) AMORT/(ACCRETY	AMORT/ (ACCRET)	SETTLEMENT
4,000	T NOTE	19		03/31/09	03/31/09	AMRT	4.500		1,357,421.60		
EC			4.7	1 10 10	03/31/09	MAT	4.500	-50,000,000.00	-50,000,000.00	1, 857, 411 oc	
-	T NOTE	1 9			03/31/09	AMPT	4.500		-1,357,421.90		51,125,900,00
wo.			47	04/01/09	03/31/09	MAT	4.500	-50,000,000,00	-50,000,000.00	1,357,421.90	
42044	42044 MISSION NATIONAL BANK	119		07/16/09	03/31/09	INTR	-i m			10 526 -	51.12
111	BANK OF MEPICA C P	13/3	40	03/03/09	03/31/09	MAT	2.955	-50.000.000.00	-49 265 354 17	7 13 636 61	175 nn
42067	BAMY OF AMEDICA C P	13	0.4	04 01 00 Pu	03/03/09	TAN	2.999	000 000	000000000000000000000000000000000000000		50,000,000,01
42076				04 01 09	03/03/09	TATE	2.999		-43, 455, 754, 17		50,000 000 00
			60/8	03/30/08		1010				av I a	R. 108.25
4.2.1 mg	F H L M FLOATER MONTHL		5076	09 21.09	03/23/09	INTR				-6,520.00	
1 1	F H L M FLOATEP MONTHL			09/21/09		INTR	.453			-17 671 46	6,520.00
A 2102	MICCION ADDA CDEDIT IN		3/09			-					17,621.46
	NO TRIBLE WAR WELLEN		11/09	03/31/09 04 01.09	03/31/09	INIK	1.000			-250,00	
1112	F N M A DISCOUNT NOTE	19	5.4	08/14/09	03/19/09	SALE		-25,000,000.00	-24,789,166,66	-88,333,34	250.00
42113	E M M J. DICCORRE MOTE			03/20/03	03/20/09				210,833.34		24,962,728.40
		13	n	03/20/09	03/19/09	SALE		1.200 -10,000,000.00	-9,915,666.67	-35,333.33	- 33, 392.42
2114	FHLE	13				INTR	S		-302,083.33	322,916,67	7,484,592,42
4210m	THE PARTY IS NOT THE PROPERTY OF THE PARTY IN THE PARTY I	03/1	5/03	04/01/09		-	1.957				625,000.00
t om	Water Company of the	03/0	4/09	04/01/03	03/04/09	d N	2.520			-315,000.00	
42125	42125 UNION BANY COLLATERA	1.9		06/04/09		INTP	2			-315,000,00	315,000,00
42137	F N M A DISCOUNT NOTE	03/0	4/09	04/01/09	03/04/09	5	2.520	0			315,000.00
mo.						2000			191,786.67	9 90	47,933,760.00
42144 Com	42144 FIPSI MATTONAL BANK PT		1 /00	01/20/10	03/31/09	INTR	0 0			-51,527.78	
4,16.8	4.1163 COLLATERAL C DS	119	40	09/02/09	03/06/09	PURC		25,000,000.00	25,000,000.00		51,527,78
42164	42164 MOPGAN STANLEY FDIC GT	1.9	54	03/15/09	03/16/09	PURC		25,000,000.00	25,046,683.08		25,000,000.00
165	J P MOPGAN CHASE TIGP	19	47	03/20/09	03/20/09 03/19/09 06/15/12 03/16/09	PURC	2.200	25,000,000.00	46,683.08		-25,046,683.08
42166	42166 GENL ELEC CAP COPP PDI	1.0	40	03/20/09	03/20/09 03/24/09	DIE	2.047		166,361.11		15,100,001 11
EC 4				03/20/03	03/24/09			35,000,000.00	211,400.00		26,2711,479.00

CITY/COUNTY OF SAN FRANCISCO

M.R. NEWLIN FANKIN 415-554-4487

DETALITAMSACTION REPORT - FIXED INCOME

SETTLEMENT DATE BASIS

FUND: 100 POOLED FUNDS

* ACTIVE TRANSACTIONS *

PAGE; 2 RUN: 04/01/09 11:22:46

INV #	DESCRIPTION/POOL# MEMO	CASH	BROK	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	TRADE/ SETTLE	TYP	TYN COUPON TYP YIELD	PAR VALUE ORIGINAL FACE	BOOK VALUE (INTEREST PREM / (DISC) AMORT/ (ACCRET	(INTEREST) AMORT/ (ACCRET)	(GAIN)/LOSS SETTLEMENT
42167	42167 F N M A RBS	1.9	5.6	56 03/13/14 03/19/09 PURC	03/19/09	PURC	2.750	25.000.000.00	23 035 785 30 00 000 000 35		
шо				03/20/09	03/20/09 03/20/09		2.463		347 360 56		27 000 000 00
42168	42168 F N M A PBS	19	95	03/13/14 03/19/09	03/19/09	PURC	2.750	50,000,000.00	50		123,347,350.35
tom				03/20/09	03/20/09 03/20/09		2.463				-EO 694 721 11
42169	42169 GENL ELEC CAP CORP PDI	1.9	54	03/11/11 03/13/09	03/13/09	PURC	1.800	25,000,000.00	25,		20,071,521,531
tom				03/20/09	03/20/09 03/18/09		1.802				-25 006 500 00
42170	42170 MORGAN STANLEY FDIC G	13	40	09/22/11 03/13/09	03/13/09	PURC	2.000	25,000,000.00	25,154,416.67		
tom				03/20/09	03/20/09 03/16/09		1.938		154.416.67		-26 154 416 69
					03/22/09 INTR	INTR	2.000		-116,666.67	-8 323 33	
tom		03/2	5/09	03/22/09 04/01/09 03/22/09	03/22/09		1.938				00 000 301
42171	42171 T - NOTE	19	47	47 08/31/09 02/27/09	02/27/09	PURC	4.000		25,000,000,00 25,435.122.28		
tom				03/20/09	03/20/09 03/02/09		.516		435, 122, 2B		- 0E A3E 100 A0
42172	42172 T - NOTE	1.9	47	08/31/09 02/27/09 PURC	02/27/09	PURC	4	50,000,000.00	50		
tom				03/20/09	03/20/09 03/02/09		.516				-50 870 544 67
42173	42173 UNION BK N A FDIC GTD	1.9	53		03/18/09	PURC	1.520	25,000,000.00	25,		
EOM.				03/20/09	03/20/09 03/23/09		1.474		41,113.89		-25.041.113.89
42174	42174 BANK OF AMERICA FDIC G	13	47	47 06/22/12 03/17/09	03/11/09	PURC	.651	26,450,000.00	26,495,214.64		
tom				03/20/03	03/20/09 03/18/09		.601		45,214.64		-26.495.214.64
					03/23/09 INTR	INTE	.651		-2,868,19	-2.390.07	
tom		03/5	3/09	03/23/09 03/23/09 03/23/09	03/23/09		.601				5 258 24

PUN 04 01 1 1 1 1 4 CALIN ORIGINAL FACE BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) HEWLIN RANKIN 415-554-4487 DETAIL PANSACTION PERPORT - FIRED INCOME 03/01/09 TO 03/31/09 REPORT GRAND TOTALS ASSETS TITLE WEIGHTED PAP VALUE . A TIVE TRANSACTIONS .

	.64, 16 - 113			F	
		-		1	
	2	-		*	
	4			3	
		a.			
		0			
		9			
		9			
		7			
		476	10	9	
		m.	υ.	φ.	
		73	2	91	
		m	9	2	
		0.1	(X)	6	
		-201,373.34 -166,460 P	0	1	
			-1,048,642.56	-3,719,291.66	
					C
					80
					m
					00
					47
					2,714,843.80
					c,
	93	3.4			
	-	m			
	33	9.5			
		10			
	=	00			
		-			
	364,469,137.91 3,019,137.91	-82,513,046.66 486,953.34	-421,618.19	4	2,714,843.80
			2	2	
	2	46	H	0	ep.
		٠.	Ψ,	-198530708.34	w.
	9	2	2	10	-
	4	ru.	4	9	
	64	82		7	N
	m				
	0	0		0	
	00	0		0	
	c	0		0	
	00	06		00	
	0	0		00	
	5	00		00	
	prof.	m		50	
	5	00			
	-		10	0	50
	52	-	525	34	2
	-	**		~	-
	-				
	- 11		-	17	
	FIRC 1.557 361,450,000.00	CALE 83,000,000.00	IMTP 1.525	MAT 2.340 -200000000.00	AMPT 1 682
	E.	THE .	E.	FA.	a.
	En.	C.	E	£	Z

"ITY COUNTY OF SAN FFANCISCO MP. NEW LIN RANKIN 415-554-4487 INVESTMENT INVESTMENT MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 03/31/09 MAJOR SORT KEY IS ICC#

PAGE: 1 RUN: 04/01/09 11:22:48

INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	dISAD.	BROK	FUND	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
42138 T BILL	912795125	13	100	.0850	25.000.000.00	25.000.000 00	5 017 36	
01/06/09 04/02/09		4.7	000	.0850	24,994,923.61	100,0000000000	STINGARD	50.60
42139 T BILL	912795125	13	100	.0850	50,000,000.00	50,000,000,00	10 034 72	110 00
01/06/09 04/02/09		4.7	000	.0850	49,989,847.22	100.0000000000	SINGARD	00.011
42098 T BILL	912795158	13	100	.9400	50,000,000.00	50,000,000,00	198.444.44	28 723 33
10/31/08 04/23/09		54	000	. 9443	49,772,833.34	100,0000000000	SINGARD	99.00.10.0
42099 T BILL	912795158	13	100	.9400	20,000,000.00	20,000,000.00	79.377.78	11 488 99
10/31/08 04/23/09		54	000	. 9443	19,909,133.33	100.0000000000	SUNGARD	
42094 T BILL	912795544	13	100	1.4800	50,000,000.00	49,875,000,00	316,555,56	294 333 33
10/29/08 10/22/09		5.4	000	1.5021	49,264,111.11	99.750000000000	SUNGARD	
42095 T BILL	912795544	19	100	1.4800	50,000,000.00	49.875.000.00	316.555.56	294 333 33
10/29/08 10/22/09		5.4	000	1.5021	49,264,111.11	99,750000000000	STINGARD	00.000.00
42160 T BILL	912795R86	1.9	9704	.5190	50,000,000.00.	49.812.500.00	38.250.00	16 500 00
02/06/09 01/14/10		47	000	.5125	49,757,750.00	99.62500000000	STINGARD	00100010*
42161 T RILL	912795R86	1.9	9704	.5190	20,000,000,00	19.925.000.00	15,300,00	00 009 9
02/06/09 01/14/10		4.7	000	.5125	19,903,100.00	99.62500000000	SUNGARD	

SUBTOTAL (Inv Type) 11 TREASURY RILLS		9.99% (M)	9	.8114		315,000,000.00 314,487,500.00	979,535.42	652,154.86
				.8179	312,855,809.72	99.83730200000		

			.81	8179 312,855,809.72 99.83730200000	99.83730200000	200000000000000000000000000000000000000	00.17.79.00
41870 T NOTE	912828FE5	13	100 4.8750	0 2,000,000,00	5.028.125.00	92.247.93	
		4.0	3.7975		100.5625000000	SINGARD	17. 242. 71
41841 T NOTE	912828GT1	1.9	100 4.8750	er!	10,075,000.00	163.392.86	
		40	000 4.2504	4 10,096,484.38	100.750000000	SUNGARD	.21.484 39
41862 T NOTE	912828GY0	1.9	100 4.6250	0 5,100,000.00	5,173,312,50	39,095,30	7,769.51
10/23/07 07/31/09		40	3.8643	3 5,165,542.97	101.437500000	SUNGART	
42134 T NOTE	912828FP0	1.9	100 4.8750	0 25,000,000.00	25,429,687.50	151,502.07	
12/31/08 08/15/09		93	3407	7 25,707,031.25	101.7187500000	SUNGARD	.2577, 443, 78
42135 T NOTE	912828FP0	1.9	100 4.8750	00 .000,000,00	50,859,375.00	303,004,14	
12/31/08 08/15/09		9.3	3407	7 51,414,062.50	101,7187500000	SINGAPI	15 683 683
42171 T · NOTE	912828HB9	1.9	100 4.0000	0 25,000,000.00	25,375,000.00	86.956.52	
03/02/09 08/31/09		4.7	75157		101.5000000000	SUNGARD	1 600 10
42172 T - NOTE	912828HB9	1.9	100 4.0000	00.000,000.00	50,750,000.00	173,911	
03/02/09 08/31/09		4.7	75157	7 50,870,244.57	101.5000000000	SUNGAPD	-
41993 T MOTE	912828HS2	1.9	100 2.0000	00 .000,000.00	50,625,000.00	86,956,52	1.75 . N. 16 . E.
01/81/08 02/28/10		4.7	2772 1.6772	2 50,302,734.38	101.2500000000	SUNGAR	
41994 T NOTE	SH828216	1.9	100 2.0000	00.000,000.00	50,625,000.00	96, 956, 52	
01787770 IN 15 5		4.7	000 1.6772	2 50,302,734.38		SUNGALL	
42006 T MOTE	912828JC5	1.9	100 2.8750	00.000,000.00	51,390,625.00		11 21 21 21
10 / 11 / 00 0 (C) 10 / 10		4.7	000 1.4593	13 51,160,156.25	102.7812500000	SUM 33, F.1	
ABOUT T NOTE	912828375		100 2.8750	00 30,000,000.00	30,834,375,00	216,816, 10	1 18 21 1
11 08 06 (0710		4.7	000 1.4593	3 30,696,093.75	102,7812500000	- 1111	
**************************************		100					

* MARKET = BOOK LESS PURCHASE INTERECT

Likelia	- A E	NEWLIN	R A I	RANKIN	N 4 1 WITH MAR	W L I N R A N K I N 4 1 5 5 4 4 4 4 8 11 11 11 11 11 11 11 11 11 11 11 11 1	4 o		1 44
		INVESTMENTS OUTSTANDING AS	MAJOP	SORT K	SORT KEY IS ICC#	03/31/09		HW 04 01 000	
HIMPET NUMBER	DUPCHASE MATURITY DATE	d Library	BANF	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CUPR ACCP INT TRREALIZED JOINT PETCE SOUR TETTERED LEED DOTTE	MREALIZED ZAN
A 42169 GENL ELEC CAP CORP	GENL FLEC CAP CORP FDIC TLGP	30 96 7HAL3	5.	100	1.8000	25,000,000.00	25,066,406.25	10 00	
A 42170 MOPGAN STANLEY FDIO	MOPGAN STANLEY FDIC GTD TLG	61757UAF7	* 5 0	100	2.0000	25,000,000.00	25,148,437,50	12,500.00	
A 42166 GENL ELEC CAP CORP 1	GENL ELEC CAP CORP PDIC TLGP	36967HAN7	5 5 5	100	2.2500	35,000,000.00	35,240,625.00	SUNGAPE: 41,562.50	10 32 th 3.1
A 42154 MOPSAN STAN	MOPSAN STANLEY FDIC GTD TLGP	61757UANn	5.00	100	1.5259	25,000,000.00	25,042,968.75	19,074.25	
A 42165 J P MOPGAN 03/24/09	P MOPGAN CHASE TLGP 03/24/09 06/15/12	481247AF0	0 m 4 0 c c	100	2.2000	25,046,683.08 25,000,000.00 25,166,361.11	100.1718750000 25,119,000.00• 100.4760000000	SUNGARD 58,055.55 Poort	00.7
SURTOTAL (Inv Type) 15 TREASURY LAP) 15 TREASURY LGP	4	4.31% (M)		1.9775	135,000,000.00	135,617,437.50 100.457361000n	154, 947	. 26 212 50
A 42174 BANE OF AME	42174 BANK OF AMEDICA FDIC GTD TLG 63/13 64 66 72 12	06050BAE7	19	100	.6506	26,450,000.00	26,466,531.25 100.062500000n	4,302 1 c	.1.81570
SUBTOTAL (Inv Type	SURTOTAL (Inv Type) 15 TUSP FLOATEP		84% (M		6506	26,450,000.00	26,466,531.25	4. 20. 3.	1000 SEB 32
A 42114 F H L B	01/21/10	1133XJUS5	19	100	5.0000	25,000,000.00	25,945,312.50	65, 977, 23	1,062.50
A 42104 F H L B 11/18/08		3133XRM49	0 H 0	100	3.8750	20,000,000.00	20,837,500.00	238,950,03	4 7 100 . 00
A 4214 F H L P	ol pedil	3133XSTV0	19	100	1.7400	28,145,000.00	28,153,795.31 100.0312500000	85,701.53 SPRGARI	8,795,31
42146 F	02/07/11	31359MF81	2 4 6 4	000	3.3751	27,250,000.00	29,029,765.63 106.5312500000 10,768,750.00	206,418.75 CUNGAFT 238,333.34	815, 888 14
42141 F		3133XHB43	13	100	1.9541	50,000,000.00	53,843,750.00	1,191,666.66	00,000,00
A 42157 F H L P 02/13/09 10/05/11	10/05/11	31 4 3ZHB4 3	19	100	4.8750	50,000,000.00	53,843,750.00	1,191,666,CT	
SIRTOTAL (Inv Type)	>) 22 FEDERAL HOME LOAN BANK	OAN BANK 7	, 07% (M)		4.4204	210,395,000.00	222,422,623.44	2,218,317,55	1,457,595,94
A 42156 FAMPLE MAR. 02/11/03/09/11/11/11 A 42142 F N M A 01/06/09/04/01/11	04/01/11	3136FH&A3	19 47 19 54	9704 000 100	2.0000 2.0000 3.1250 2.8861	20,000,000.00 20,000,000.00 40,000,000.00	20,062,500.00 100.3125000000 40,000,000.00 100.0000000000	4455,852 00.000,828 3445405 36.855,868	72,506,00

CITY COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMKT)

PAGE: 3 RUN: 04/01/09 11:22:48

	INVESTME	MAJOR	SORT K	NTS OUTSTANDING AS OF MAJOR SORT REY IS ICC#	INVESTMENTS OUTSTANDING AS OF 03/31/09 MAJOR SORT REY IS ICC#		RUN: 04/01/	RUN: 04/01/09 11:22:48
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	disno.	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
42130 F N M A	31398ATA0	139	100	4.3300	50,000,000,00	50.515.625.00	378 875 00	
		54.	000	3.5529	50,947,850.00	101.0312500000	SINGARD	A 20 00E 00
	31398ATA0	1.9	100	4.3300	30,000,000.00	30,309,375.00	227,325.00	2001223300
		54	000	3.5529	30,568,710.00	101.0312500000	SUNGARD	-259,335.00
42132 F N M A	31398ATA0	13	100	4.3300	20,000,000.00	20,206,250.00	151,550.00	
		54	000	3.5576	20,376,080.00	101.0312500000	SUNGARD	-169,830.00
42133 F N M A	31398ATA0	13	100	4.3300	50,000,000.00	50,515,625.00	378,875.00	
		54	000	3.5576	50,940,200.00	101.0312500000	SUNGARD	-424.575.00
42158 FANNIE MAE	31398AVB5	19	9704	2.1250	27,325,000.00	27,444,546.88	93,550.17	305,356,88
		54	000	2.3617	27,144,028.80	100.4375000000	SUNGARD	
42152 F N M A	3136F82G9	13	100	4.1800	25,000,000.00	25,093,750.00	142,236,11	
		54	000	3.9493	25,212,250.00	100.3750000000	SUNGARD	-118 500 00
42126 F N M A	31398ARC8	13	100	4.1200	50,000,000.00	50,843,750.00	829,722,22	
		47	000	3.5958	51,313,222.22	101.6875000000	SUNGARD	-206 250 00
42127 F N M A	31398ARC8	19	100	4.1200	50,000,000.00	50,843,750.00	829,722.22	
		47	000	3.5958	51,313,222.22	101.6875000000	SUNGARD	-206.250.00
42128 F N M A	31398ARC8	13	100	4.1200	20,000,000.00	20,337,500.00	331,888.89	
		47	000	3.5958	20,525,288.89	101.6875000000	SUNGARD	-82.500.00
42167 F N M A RRS	31398AVZ2	13	100	2.7500	25,000,000.00	25,296,875.00	34,375.00	
		26	000	2.4633	25,347,360.56	101.1875000000	SUNGARD	-37,117,50
42168 F N M A PBS	31398AVZ2	1.9	100	2,7500	50,000,000.00	50,593,750.00	68,750.00	
03/20/09 03/13/14		95	000	2.4633	50,694,721.11	101.1875000000	SUNGARD	-74,235.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGA 14.68%(M)	TONAL MORTGA 14	1.68% (M		3.6737	457,325,000.00	462,063,296.88	4,147,425.17	367,856,88
				3.2135	464,917,194.91	101.0360900000		-2,215,217,54
42305 8 0 8	213317700	0	000	0 0 0	0000			

42105 F F C M 11117/UDO 19 100 2.8750 13.000.00 19.510.625.000000 42.2065.296.88 12.155 F F C M 11117/UDO 19 100 2.8750 13.000.00 10.0510.0000000 42.10.0510.000.000 42.10.0510.000.000 42.10.0510.000.000 42.10.0510.000.000 42.10.0510.000.000 42.10.0510.000.000 42.10.0510.000.000 42.10.0510.000.000 42.10.0510.000.000 42.6520 40.000.000 42.6520	96.88 4,147,425.17 NGT.856.88	25.00 71.115.97 644 6"K 12.000000 2000000 20000000 466.666.67 1.15.8 4 2.25 12.50 12	2 (15, 8(1) 00,000 (18, 8) (18
11 17 17 18 18 18 18 18	462,063,2	19,510,6 102,68750 40,900,0 102,25000 18,088,3 99,250000 78,498,9	51,375,000.00
	457,325,000.00 462,063,296.88 464,917,194.91 101.0360900000	19,000,000,00 18,866,050,00 40,000,000,00 39,797,016,67 18,225,000,00 18,163,440,00 77,225,000,00 76,826,506,57	50,000,000.00 50,916,000.00 20,000
11 12 13 14 15 15 15 15 15 15 15	3.6737	2.8750 3.2029 2.6250 2.9000 2.8868 2.7278 2.9713	3.2500 2.0810 3.2500
42105 F F C B		6	0000
42105 F F C B 33 PEDEBAL HATTONAL MORTAA 14, 14, 120 P C B 313117/UDO 42102 F F CB 313117/UDO 42102 F F CB 313117/UDO 42102 F F CB 313117/UDO 31217/11 313117/UDO 31217/11 313117/UDO 31217/UDO 3121	68% (M	19 54 19 54 19 41	63555
42105 F F C B 42105 F F C B 42102 F F C B 42103 F F C B 42104 F F C B 42104 F F C B 5210409 07/2014 53104 F B B B B B B B B B B B B B B B B B B	ONAL MORTGA 14.	313317CDD0 313317C346 31331GLL1 CPEDIT RAN 2	1117EARO1
	SUBTOTAL (Inv Type) 23 FEDERAL HATTO	42105 F 17/19/00 02/14/11 42102 F 17/19/00 02/21/11 42159 PRINSPAL FASH OFFILE 02/16/20/00 01/21/14 SUNTOTAL (INV T2P+) 28 PERFEAL PARM	A 42115 F H L M C BORNE A 42116 F H L M C BORNE A 42116 F H L M C BORNE B 1 1 1 1 1 M

CITY/COUNTY OF SAN FRANCISCO HP. NEWLIN RANKIN 415-55-4-4-87 INVESTMENT INVES

TURESTA	М Р.	NEWLIN RANKIN INVESTMENT INVENTORY W	R A b	K I N	-	W L I N R A N K I N 4 1 5 - 5 5 4 - 4 4 INVESTMENT INVESTMENT INVESTMENT VALUE	4 8 7		PAGE. 4
		INVESTME	MAJOR S	STANDI ORT KE	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 03/31/09 MAJOR SORT KEY IS ICC#		Rth1 04/01	Rth: 04/01 09 11:22:48
THVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND C	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURP ACCF INT PRICE SOURCE	UPP ACCE INT INDEALIZED GAIN PRICE SOURCE INDEALIZED LOSS
	42147 F H L M C 01/23/09 01/23/12	3128X8GD8	19	100	1.9700	50,000,000.00	49,875,000.00	186,055.5r SUNGAPD	.125,000.00
	42148 F H L M C 01/23/09 01/23/12	3128X8GD8	19	100	1.9700	50,000,000.00	49,875,000.00	186,055.5¢ SUNGAPD	.125,000.00
A 42149	42149 F H L M C 01/23/09 01/23/12	3128X8GD8	645	000	1.9700	50,000,000.00	49,875,000.00	186,055.56 SUNGARD	.125,000.00
	42153 F H E M C 01/23/09 01/23/12 42151 FHLMC Bonds	312888008	54	000	1.9700	50,000,000.00	49,875,000.00	186,055.5(SUNGARD	-125,000.00
	01/30/09 01/30/12	CONTRACTOR	47	0000	2.3000	50,000,000.00	49,984,375.00	194,861.11 SUNGARD	-15,625.00
SURTO	SURTOTAL (Inv Type) 30 FHLMC Bonds	14	14.22% (M)		2.3940	445,000,000.00	447,534,375.00 100,5695220000	1,920,395.87	1,060,600,00
A 41915	41915 F H L B FLOATER 12/07/07 11/23/09	3133XNF61	19	100	1.0660	50,000,000.00	50,078,125.00	54,780.56	93,425.00
A 41916	41916 F H L B FLOATER 12/07/07 11/23/09	3133XNF61	19	100	1.0660	50,000,000.00	50,078,125.00	54,780.56	93,425.00
A 41924	(a.	3133XNF61	19	100	1.0660	50,000,000.00	50,078,125.00	54,780.56	53,225.00
A 41937	41937 F H L B FLOATER OTR ACT 360	3133XNF61	19	100	1.0660	50,000,000.00	100.1562500000 50,078,125.00	SUNGARD 54,780.56	68,125.00
A 41938	41938 F H L B FLOATER OFF ACT 360	3133XNF61	19	100	1.0391	50,010,000.00	100.1562500000 50,078,125.00	SUNGARD 54,780.56	68,125.00
A 41939	01/09/08 11/23/09 9 F H L B FLOATER OTP ACT 360	3133XNF61	19	100	1.0391	4,500,000.00	4,507,031.25	SUNGARD 4,930.25	6,131.25
A 41940	41940 F H L B FLOATEP OTP ACT 360	3133XNF61	19	100	1.0391	4,500,900.00	100.1562500000 50,078,125.00	SUNGAPD 54,780.56	68,125.00
A 41941	East	3133XNF61	19 47	1000	1.0391 1.0660 1.0391	50,010,000.00 50,000,000.00 50,010,000.00	100.1562500000 50,078,125.00 100.1562500000	SUNGARD 54,780.56 SUNGARD	68,125.00
SUBTO	SURFOTAL (Inv Type) 31 FHLB FLOATER OTR ACT-36 11.28%(M)	OTR ACT-36 13	28% (M)		1.0660	354,500,000.00	355,053,906.25 100.156250000	388,394.17	518,706,25
A 42065	42065 FFCB FLOATEP QTR. 08/26/08 10/26/09	3133176X3	19	100	.7700	50,000,000.00	49,984,375.00	69,513.89 SUNGARD	-15,625.00
SUBTO	SUBTOTAL (Inv Type) 33 FFCB FLOATER OTR ACT-36 1.59% (M)	OTR ACT-36	59% (M)		.7700	50,000,000.00	49,984,375.00	69,513.89	.00.
A 42076	42075 F H L B FLOATEP MONTHLY .09/18/08 12/28/09	3133XRR28	119	100	.4430	25,000,000.00	24,960,937.50	1,230.56 SUNGARD	-39,062,50
SUBTO	SUBTOTAL (Inv Type) 35 PHLB FLOATER MONTHLY	МОИТИЦУ	. 79% (M)		.4430	25,000,000.00	24,960,937.50	1,230.56	.39,062.50

CITY ~ "INTY OF SAN FRANCISCO NP. NEWLIN RANKIN 415-54-4487 INPESTMENT INVENTORY WITH MARKET VALUE

(RPTMET)

INVESTMENTS OUTSTANDING AS OF 03/31/09

PAGE: c4 01 04 11:22:48

				MAJOR S	ORT K	MAJOR SORT KEY IS ICC#	#			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNDEALIZED PRICE SOURCE UNREALIZED	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
<	42100 F H	H L M FLOATER MONTHLY	3128X7CN2	64	100	.5031	18,500,000.00	18,488,437.50	2,326.99	
<	42101 F H	09/22/08 09/21/09 H L M FLOATER MONTHLY 09/22/08 09/21/09	3128X7CN2	19	1000	.5031	50,000,000.00 50,027,355.00	49,93750000000 49,968,750.00 99.93750000000	SUNGARI 6,289.13 SUNGARD	21,683.85
	SURTOTAL	SUBTOTAL (Inv Type) 36 FHLMC FLOATER MO ACT-36		2.18%(M)		.3930	68,500,000.00 68,537,476.35	68,457,187.50 99.9375000000	8,616.11	-80,288.85
<	42173 UNI	42173 INJON BE N A FDIC GTD TLGP 03 23 09 03 16 12	905266AA0	19	100	1.5200	25,000,000.00	25,042,968.75	15,833.34 SINGARD	9,447,45
	SUBTOTAL	SUBTOTAL (Inv Type) 37 MFFG FLOATER		.80% (M)		1.5200	25,000,000.00 25,041,113.89	25,042,968.75	15,833.33	43.75
4 4	42109 F 1	42109 F N M A DISCOUNT NOTE 12/04/08 08/12/09 42110 F N M A DISCOUNT MOTE	313589EN2	19	100	1.2000	50,000,000.00	49,945,000.00	196,666,67	00,400,400
	1 071771	12/04/08 08/17/09	STEEDSTAN	47	000	1.2103	49,573,333.33	99.89000000000	196,666.67 UPPICF	175,000.00
	SUPTOTAL	SUPTOTAL (Inv Type) 41 FNMA INSCOURT NOTES		3.17% (M)		1.2000	100,000,000.00	99,890,000.00	Jos. 111 , 191	
< <	42108 F M C 12/05 42176 FPEDDIE	F M C DISCONNY NOTE 12/05/09 08/10/09 PPEDDIE MAC DISCONNY 02/06/09 01/08/10	313397KF7 313397PN3	19 19 47	100 000 9704 000	1.2500	20,000,000.00 19,827,777.78 20,000,000.00 19,832,000.00	19,852,988.89 99.2649444444 19,918,750.00 99.5937500000	STI . 10 pmm STREARD 27,000 mm	A
	SUBTOTAL	SUBTIOTAL (Inv Type) 44 FMC DISCOURT RESURS	SHA	26.8 PM		1.0842	40,000,000.00 39,659,777,78	34,771,738 8 × 99,42934700000	nie. dan	
<	42044 MI	42044 MISSION BATTONAL BANK PUBLI		67	100	3.9000	100,000.00	100,000.00	300	
<	Appete PI	Aposs Pipper Mational, Bank on of allow of allon		61	100	2.7500	5,000,000.00	5,000,000,000		
<	42107 MI	42107 MISSION AREA SPEDIT URLOW		61	100	1.0000	100,000,00	100.000.00		
tol.	4 111 6	A TAY PLE CARCITORIN SERVICE				2.6500	10,000,000.00	10,00r	144	
	110	0 11 01 00				1				

NEWLIN PANFIN 415-554-449" INVESTMENT INVEST 1 14

Liwind

DESCRIPTION OUTSTANDING AS OF 03/31/09

PUM: 04 01 . 11 . 45

			MALINE	SORT K	MALIOP SORT KEY IS ICC#	#				
	INVEST	DESCRIPTION CUSIP- FURCHASE MATURITY DATE	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PETCE	CUPP ACCP INT THERAITTED BATH	TREATTHE	: E
<	7	40 H.S. BA FOLLACIONAL.	19	100	.8700	50,000,000.00	50.000.000.00	10,6 975,00		-
K		12/17/08 04 14 **	19	100	8700	50,000,000,00	100.00000000000	IN SECTION		
		12/17/08 04/14/09	40	000	.8700	50,000,000.00	100.0000000000	USEPPP		
4		4 4 UNION BANK COLLATERA 12.04 OR 06.94/09	19	100	2.5200	50,000,000.00	100.000,000.00	98,000.00		11 400
Z.		INTON BARF COLLATERA 12/04 OR 06/04/09	19	100	2.5200	50,000,000.00	50,000,000.00	98,000.00		
e%		42.16% COLLANDEPAL P DS 04706.009 09702.009	19	100	1.3200	25,000,000.00	25,000,000.00	23,833,33		0.00
<	42.33	4:117 US BANK COLLATEPAL 12/09/08 11/23/09	19	100	2.5200	15,000,000.00	15,000,000,00	118,650.00		-
K.		47119 US BANK COLLATERAL	19	9703	2.5200	35,000,000.00	35,000,000.00	276,850,00 USEFPE		00
×		42119 US HANK COLLATEPALIZE CD 12/09/08 12/08/09	19	100	2.3900	50,000,000.00	50,000,000.00	298,750.00		2
×		4212.0 US BANY COLLATEPALIZE CD 12/09/08 12/08/09	19	100	2.3900	50,000,000.00	100.000,000.00	298,750,00	5	0.00
<		42121 US PANK COLLATEPALIZE CD 12/09/08 12/08/09	19	100	2.3900	50,000,000.00	50,000,000.00	248,746 no USEPPR	c	6

	-	~		
	-	-		
			· · · · · · · · · · · · · · · · · · ·	
	_	7		
	00			
	S		ì	
ï	~		12	
1	5		ï	
	i,		1	
	15,635,573,58			
	-			
	H		ü	
			12	
			í	
	4	0	ü	
11	146617315.4	629790000	11	
10	3.3	6.	11	
11	-	0	ü	
ii	3	62	ii.	
H	5	00	10	
91	Ė	0	21	
ř.		ä	ř.	
þ			1V	
P	119695000.00	144808956.25		
ii.	-		II	
ü	ŏ	5	li	
ä	50	8 3		
11	6.0	80	H	
11	6	4	11	
11	\exists	ě	ii.	
81	m	m	81	
ž!			[1]	
jK.	33	80	10	
ĩ	3153	7968	0 11 11 11	
h		1-	H	
Į4 II	N	ref	11	
	17			
	E			
	0			
	E			
	PA			
	C			

425,000,000.00

2.0153

13.51% (M)

SUPTOTAL (Inv Type) 1012 C'ILATERAL C DS

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(EIS / EPNEIS)

E A R N E D I N C O M E S U M M A R Y 03/01/09 THROUGH 03/11/09 SORT KEYS ARE FUND ICCH MATD FUND: 100 FOUNDS

H 03/31/09 UND ICC# MATD POOLED FUNDS

PAGE: 1 RUN: 04/01/09 11:22:49

TOTAL/NET EARNINGS	1,829,84 3,659,12 40,472,12 16,188,24 63,722,23 189,595,115	71,050,000 16,474,116 16,474,116 17,813,40 17,813,16 17,813,16 10,642,13 10,643,14 10,813,14 10,	20,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	
INCOME RECEIVED THIS PER	00	-232,421.90 -232,421.90	8, 333, 3 8, 333, 3 8, 333, 3 1, 100, 0 1, 100, 0	
DATE SOLD/MAT		1.683 MATURED 1.683 MATURED 4.253 3.888 3.388 3.58 3.51 5.51 5.51 5.71 1.657 1.469		
YIELD/ 365	. 957 . 957 . 953 1.523 1.523	1.683 3.818 4.253 4.253 3.888 3.588 .358 .358 .1512 1.657 1.657	1.696 1.835 1.807 1.372 1.792 1.697 1.610	7 0 -
SCHEDULED BOOK VALUE	24,994,923.61 49,989,847.25 49,772,833.34 19,909,133.33 49,264,111.11 243,194,959.72	50,000,000.00 50,000,000.00 10,096,444.38 5,165,542.97 25,707,011.25 27,707,011.25 27,414,062.50 50,302,734.38 50,302,734.38 51,160,154.38 51,160,154.38	25,006,500.00 25,037,750.00 25,041,400.00 25,166,361.11 115,468,694.19 26,492,346,45 26,492,346,45 26,492,346,45 26,492,346,45 26,492,346,45 26,492,346,45	28, 214, 377, 46 10, 965, 816, 67
SHARES / SCHEDULED PAR VALUE	25,000,000.00 50,000,000.00 20,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	50,000,000.00 10,000,000.00 10,000,000.00 5,100,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 26,450,000.00 26,450,000.00 26,450,000.00 26,450,000.00	10, 000, 000, 00
TICKER / MATURITY DATE	04/02/09 04/02/09 04/23/09 04/23/09 10/22/09 90 DAYS 2	03/31/09 03/31/09 05/15/09 05/13/09 07/31/09 08/15/09 08/11/09 08/31/09 06/31/09 06/31/09		
	7.73%(C)		0 - 0 -	
COUPON DESCRIPTION	.0850 T BILL .0850 T BILL .9400 T BILL .9400 T BILL 1.4800 T BILL 1.4800 T BILL	4.500 T 100TE 4.500 T 100TE 4.500 T 100TE 6.50 T 100TE	1.8000 2.2000 2.2500 1.5250 2.2500 15.TPB 16.TCC 1.6506	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
PURCHASE	01/06/09 01/06/09 10/31/08 10/29/08 10/29/08	04/09/08 04/09/08 10/26/07 10/23/07 12/31/08 12/31/08 03/02/09 03/31/08 10/31/08	03/18/09 03/24/09 03/24/09 03/24/09 03/24/09 03/24/09 03/18/09 13/2 (16CB)	100 010 100 100 100 100 100 100 100 100
MV O.	2138 2139 2098 2099 2094 2095 SUBTC	2003 2013 1870 11841 11862 12134 12135 12172 12172 12173 12173 12173 12173 12173 12173 12173 12173 12173	42169 42170 42164 42165 5UBTO 5UBTO 12174 12174	

MP. MEMLIN RANEIN 415 554-415.
EAPINED INTOME SOMMARY

Print 1	HET TAL HET THIS FEP BARNING	322,916,67	4		.00 1,046,144,13	50,603.38	.00 147,083,65		46, 558, 74 46, 558, 74 46, 558, 74 46, 744, 01 4, 744,
	DATE SOLD/MAT	841	3.800 3.447 3.447 3.451 3.451	3.858 3.471 3.471 2.256 2.256	3.319	2.854	952	2.007 2.007 1.933 1.933 1.933 1.933 2.257	2.029 1.097 1.097 1.070 1.070 1.070 1.070
31/09 M A R I CC# MATD LED FUNDS	SCHEDULED YIELD/ BOOK VALUE 565	222,658,094.17 2.073		25, 212, 250,00 3,858 51,313,222,22 3,471 51,313,222,22 3,471 20,525,288 9 3,471 25,347,360,56 2,256 50,694,721,11 2,256	417,773,166.11 3.3	18,866,050.00 3.158 39,797,016.67 2.854	58,663,066.67 2.9	50,316,000.00 2.007 20,366,400.00 2.007 50,000.000.00 1.913 50,000.000.00 1.913 50,000.000.00 1.913 50,000.000.00 1.913 50,000.000.00 1.913 50,000.000.00 1.913	447,239,400,00 2.029 49,984,700,00 1.097 50,024,900.00 1.054 50,010,000.00 1.079 50,010,000.00 1.079 4,500,900.00 1.070 50,010,000.00 1.070
THROUGH 03/	SHARES / SCHEDULED PAR VALUE	210,395,000.00		25,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00 25,000,000.00 50,000,000.00	410,000,000.00 41	19,000,000.00	59,000,000,00	50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	\$6,000,000.00 49 \$6,000,000.00 49 \$6,000,000.00 40 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 60 \$5,000,000.00 \$5,000.00 \$5,000.00 \$5,000.00 \$5,000.00 \$5,000.00 \$5,000.00 \$5,000.00 \$5,000.00 \$5,000.0
SORT KEYS FUND: 100	TICKER / MATURITY DATE	761 DAYS	04/01/11 07/28/11 07/28/11 07/28/11	02/12/13 05/06/13 05/06/13 05/06/13 03/13/14	1237 DAYS	02/14/11	729 DAYS	07/16/10 07/16/10 08/23/10 01/23/12 01/23/12 01/23/12 01/23/12 01/23/12	910 DAYS 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09
ŭ.	PURCHAGE COUPON DESCRIPTION .	SUPTOTAL (ICC#) 22 FEDERAL HOME LOA 7.08%(C)	01/06/09 3.1250 F N M 12/30/08 4.3300 F N M 01/02/09 4.3300 F N M 01/02/09 4.3300 F N M	02/05/09 4.1800 F N 12/22/08 4.1200 F N 12/22/08 4.1200 F N 03/20/09 2.7500 F N 03/20/09 2.7500 F N	SUBTOTAL (ICC#) 23 FEDERAL NATIONAL 13.28%(C)	11/19/08 2.87	SURTOTAL (ICC#) 28 FEDERAL FAPM CRE 1.87%(C)	2315 (2709/08) 1.5500 F H LM C BONDS 2316 (2709/08) 1.5500 F H LM C BONDS 2316 (2727/09) 1.5500 F H LM C 2318 (2727/09) 1.5900 F H LM C 2318 (2723/09) 1.5900 F H LM C 2318 (2723/09) 1.5900 F H LM C 2318 (2723/09) 1.5900 F H LM C 2319 (2723/09) 1.5900 F H LM C 2319 (2723/09) 1.5900 F H LM C 2319 (2723/09) 1.5900 F H LM C	14.22k(C) 10 PHIMC Ponds 14.22k(C) 1911 17.27k(C) 1912 1
	N CH	SU	\$ 6 0 0 T	2 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	5	42105	S	42115 42116 42116 42145 42147 42148 42149 42150 42150	51PTC 41915 41916 41939 41939 41940

(SIANGE SIS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

E A R N E D I N C O M E S U M M A R Y 03/01/09 THROUGH 04/31/09 03/01/09 TREGE RE FUND ICCH MATD FUND: 100

(EIS / ERNEIS)

, TOTAL/NET EARNINGS	45,444.01	323,771,65	33,152.78	33,152.78	9,049.23	9,049.23	6,587.86	24,392.74	8,165,72	8,165.72	63,546,67 101,061,75 39,725,75 51,666,4	. 19 208			\$0.77%	34 421	
INCOME RECEIVED THIS PER		00.		00.	8,108.25	8,108.25	6,520.00	24,141.46		00'	125,546.67 173,561.74 68,725.75	367,834.16			734,645,81	1,469,291.66	
DATE SOLD/MAT											03/20/09 03/20/09 03/20/09				3.041 MATURED 3.041 MATURED		
YIELD/ 365	1.070	1.075	.781	781	.426	.426	.419	.419	1.322	1.322	2.553 7.832 7.696 1.227 1.227	2.420	1.278	1.278	3.041	3.041	#96 E
SCHEDULED BOOK VALUE	50,010,000.00	354,535,200.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,510,121.35 50,027,355.00	68,537,476.35	25,041,113.89	25,041,113.89	47,808,213.33 24,789,166.66 9,915,666.67 49,573,333.33 49,573,333.33	99,146,666.66	19,827,777.78	19,827,777.78	49,265,354.17	00.	100,000 00 5, 000 000
SHARES / SCHEDULED PAR VALUE	20,000,000.00	237 DAYS 354,500,000.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,500,000.00	68,500,000.00	25,000,000.00	25,000,000.00	48,000,000.00 25,000,000.00 11,000,000.00 50,000,000.00	139 DAYS 100,000,000.00	20,000,000.00	20,000,000.00	50,000,000.00	00.	100,000.00 5,000,000.00
TICKER / MATURITY DATE	11/23/09	237 DAYS	10/26/09	209 DAYS	12/28/09	272 DAYS	09/21/09	174 DAYS	03/16/12	1081 DAYS	08/05/09 08/14/09 08/14/09 08/17/09	139 DAYS	08/10/03	132 DAYS	03/03/09	0 DAYS	11.09 11.09 11.109
PURCHASE COUPON DATE RATE DESCRIPTION	1 01/09/08 1.0650 F H L B FLOATER OTR ACT	SUBTOTAL (ICC#) 31 FHLB FLOATER OTR 11.27%(C)	42065 08/26/08 .7700 FFCB FLOATER QTR	SUBTOTAL (ICC#) 33 FPCB FLOATER OTR 1.59%(C)	42076 09/18/08 ,4430 F H L B FLOATER MONTHLY	SUBTOTAL (ICC#) 35 FHLB FLOATER MON .79%(C)	42100 09/22/08 .5031 F H L M FLOATER MONTHLY 42101 09/22/08 .5031 F H L M FLOATER MONTHLY	SUBTOTAL (ICC#) 36 FHLMC FLOATER MO 2.18%(C)	42173 03/23/09 1.5200 UNION BK N A FDIC GTD TL	SUBTOTAL (ICC#) 37 MTFG FLOATER .80%(C) :	23137 12/44/68 4.500 F M A DISCOUNT NOTE 2313 12/44/68 1.2000 F M A DISCOUNT NOTE 2313 12/44/68 1.2000 F M A DISCOUNT NOTE 2310 12/44/68 1.2000 F M A DISCOUNT NOTE 2310 12/44/68 1.2000 F M A DISCOUNT NOTE	SURTOTAL (ICC#) 41 FNMA DISCOUNT NO 3.15%(C)	42108 12/05/08 1.2500 F M C DISCOUNT NOTE	SURTOTAL (ICC#) 44 FMC DISCOURT NOT .63%(C)	42066-09705/08 - 2.9550-BARP OF AMBRICA C P 42067-09205/08 - 2.9550-BARF OF AMBRICA C P	SHRTOTAL (100%) HI COMMERCIAL PAREP	4.044 0.16.08 (.000 M1501 B DAYLORF DRINK DI
INV NO.	41941	S	420	S	42	5	4 2 2	(C)	4.2	60	4 4 2 4 2 2 4 4 2 2 4 4 2 2 4 4 2 2 4 4 2 4 2 4 4 2 4	CC	42	C1	42		-

TITT/COUNTY OF SAN FPANCISCO MP. NEWLIN RANKIN 415-554-4487

EIS / EPMETS

PACE. 4 E A P N E D I N C O M E S U M M A R Y 01/09/11/09 THROUGH 03/11/09 SOPT REYS ARE FUND ICCH MATD FUND: 100

TOTAL MAN	15,081.4	37,458,3 108,500,1 108,500,1 23,833,3 32,902,0 102,902,0 102,902,0	657,008.3	4,571,852.9		
INCOME RECEIVED THIS PER	52,752,78	315,000.00	630,000.00	2,420,924.58 4,571,852.9		
)/ DATE SOLD/MAT				14 14		
YIELD/ 365	2.717	2.555 2.555 2.555 1.338 2.423 2.423 2.423	2.004			
SCHEDULED BOOK VALUE	15,200,000.00	50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 75,000,000.00 50,000,000.00 50,000,000.00	390,000,000.00	2929145000.00 2955008637.45 2929145000.00 2955008637.45	S	000.
SHARES / SCHEDULED PAR VALUE	15,200,000.00	50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 115,000,000.00 50,000,000.00	390,000,000.00	2929145000.00 2955008637.45 2929145000.00 2955008637.45	LIABILITIES	
TICKER / MATURITY DATE	236 DAYS	04/14/09 04/14/09 06/04/09 06/04/09 11/23/09 11/08/09 12/08/09	136 DAYS	552 DAYS	£/i	40,902,411.97 1.830 1.775 11,088,668.47
DESCRIPTION	C TIME DE .48%(C)	8 TO WEST OF COLLATERAL SECON WITCH RAWN COLLATERAL SECON WITCH RAWN COLLATERAL SECON WITCH RAWN COLLATERAL SECON WITCH RAWN COLLATERAL SECON WE RAWN COLLATERAL SECON WE RAWN COLLATERALIZE CO SECON WE RAWN COLLATERALIZE	STRETOTAL (ICC#) 1012 COLLATERAL C D 12.40%(C) 136 DAYS 390,000,000.00 390,000.00	FUNDS - ASSETS	ASSETS	12,9
PUPCHASE COUPON DATE RATE	SUBTOTAL (ICC#) 1010 PUBLIC TIME DE		L (ICC#) 1012 COLL	SURTOTAL (FUND) 100 POOLED FUNDS SURTOTAL (FUND) 100 POOLED FUNDS	FUND STATISTICS	AVERAGE DALLY INVESTMENT BALANCE SARAND INTERESTY TIGLO THIS PREPTOD PRICHTED ANG VIELD AT END OF PERIOD TOTAL INTEREST EARNED FOR FITURE RECEIFT:
INV PH	SUBTOTA	42122 12/17/08 42123 12/17/08 42125 12/04/08 4215 12/04/08 4217 12/09/08 42119 12/09/08 42119 12/09/08	SUBTOTA	SUBTOTA	FUND ST	AVERAGE DA EARNED INT WEIGHTED A

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(EIS / ERNEIS)

EARNED INCOME SUMMARY 03/01/09 THROUGH 03/31/09

PAGE: 5 RUN: 04/01/09 11:22:49 TOTAL / NET THIS PER INCOME SOLD/MAT DATE 365 35,000,000,00 35,000,000.00 237 DAYS 35,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00 BOOK VALUE SCHEDULED SFUSD TRANS 08-09 SORT KEYS ARE FUND ICC# MAID 35,000,000.00 SHARES / SCHEDULED PAR VALUE 237 DAYS TICKER / DATE FUND: SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- ASSETS SUBTOTAL (ICC#) 1012 COLLATERAL C D 1.11%(C) SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- NET 2.5200 US BANK COLLATERAL DESCRIPTION EARNED INTEREST YIELD THIS PERIOD AVERAGE DAILY INVESTMENT BALANCE PURCHASE COUPON 42118 12/09/08

WEIGHTED AVG VIELD AT END OF PERIOD
TOTAL INTEREST EAPNED FOR FUTURE RECEIPT.

THE STREET PARTIN ALC SON SEE

EATHED INCOMESUMMARY OA/D109 THROUGH 03/31/09 SOPT PEYS ARE FOND ICEN WITH

. Skea CIA

	T- TAL 1981 EAUXTH					1. 1. 1			74 74 15 10 10 10 10 10 10 10 10 10 10 10 10 10	0 0	: 1000		
	INCOME PECELTED THIS PER				UU				UU	UU.	110		
	SOLL//MAT												
	YIELD/	0.75	520	1.962	2.173	2.037	2.937	020	026				
SFUSD BONDS 2005B	SCHEDULED BOOK VALUE	49,757,750.00	69,660,850.00	20,000,000.00	47,144,028.80	18,163,440.00	18,163,440.00	19,832,000.00	19,832,000.00	154,800,318.80	154,800,318.80	83	000.
SFUSD BO	SHARES / SCHEDULED PAP VALUE	50,000,000.00	70,000,000,00	20,000,000.00	47,325,000.00	91 28/14 18,225,000.00 18,163,440.00	.58%(C) 1764 DAYS 18,225,000.00 18,163,440.00	01/08/10 20,000,000.00 19,832,000.00	.63%(C) 283 DAYS 20,000,000.00 19,832,000.00	643 DAYS 155,550,000.00 154,800,318.80	155,550,000.00 154,800,318.80	LIABILITIES	
8.0028	TICKEP MATURITY DATE	01/14/10	249 DAYS	62 '11 '11	887 DAYS	91 28/14	1764 DAYS	01/08/10	283 DAYS	643 DAYS 1		çı	154,800,318.80 1.346 1.346 330,313.18
			0.877		1.50%(C)	TIG	.588(0)	THE	.63% (C)	- ASSETS	THE	ASSETS	
	N DESCRIPTION		SUBTOTAL (ICC#) 11 TPEASURY PISES	42156 (2/11/09 2 **** EXBRIE MAE 42158 (1/06)(0 2 12*** EXBRE MAE	SUPTOTAL (ICC#) 1 FEDERAL NATIONAL	411'9 (, 'nr na , and PEDEPAL FAPM CPEDIT	SURTOTAL (ICC#) 28 FEDERAL FARM CPE	WAS PREDDIE MAC DISCOURT	SUBTOTAL (ICC#) 44 FM" DISCOURT NOT	SURTOTAL (FUND) 9704 (FUGD FOUDS 2006B- ASSETS	SUBTOTAL (FUND) 9704 SFUSD BONDS ROOKE		AVERAGE DATLY INVESTMENT BALANYE RARANDI THERESTY THELD THIS PRETOD WEIGHTED ANY YIELD AT RID OF PERIOD TOTAL HTRREST RAPRED FOR FUTURE PEREIPT:
	E CHEN PATE		C#) 11 7		1 1 1 HJ	due " e	C#1 28 F		C#1 44 F	9704 (CIM	ND) 9704	SJI.	NVESTMEN YIELD T ELD AT F
	PIPCHASE	42160 02/06/09 42161 02/06/09	BTOTAL (IC	2156 (2/11/09	PTOTAL (19	0 10, "1 4.	BTOTAL (IC	41.176 42.06.00	BTOTAL (IC	PTOTAL (FU	PTOTAL (FU	FORE STATISTICS	AVERAGE DATLY INVESTMENT BALANCE BRANED INTEREST YIELD THIS PREDIO WEIGHTED AVG YIELD AT END OF PERLI TOTAL INTEREST EARNED FOR FUTURE
	INV NO.	421	St	421	8	4	30	7	200	20	Se	7	AVEPA EAPNE WEIGH TOTAL

2,420,424 (8 4,8,4,6) 4 , 5 ,

1.915

100.00%(C) 553 DAYS 3119695000,00 3144808956,25

SPAND TOTAL

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



José Cisneros TREASURER

PAULINE MARX Chief Assistant Treasurer

Newlin Rankin Chief Investment Officer

May 13, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to April 30, 2009:

	Pooled	All
Interest Received	\$71,043,208	\$72,765,013
Total Net Earnings	\$61,504,892	\$62,948,431
Earned Income Yield	2.487%	2.483%
Average Age of Portfolio	667 Days	660 Days

Total cost of the securities on hand as of April 30, 2009 was \$3,612,912,969 with a market value of \$3,614,551,425 plus fixed assets accrued interests of \$3,711,086. The earned yield for the month of April 2009 is 2.82%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

DOCUMENTS DEPT

MAY 2 2 2009

SAN FRANCISCO PUBLIC LIBRARY

José Cisneros Treasurer

Enc. cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx

Transportation Authority – David Murray, San Francisco Public Library – 2 copies Office Copy

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478



1 (FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 4/30/09

PAGE: 1 RUN: 05/07/09 11:56:53

ALL FUNDS

	GOV'T SE	CORITIES	GOV'T SECURITIES TIME DEPOSITS	BPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
TOTAL INCOME RECRIVED IN THIS PERIOD:	72,048,526.51	00.	716,486.64	N/A	72,765,013.15
TOTAL NET EARNINGS THIS PERIOD:	62,165,992.84	00.	782,438.42	N/A	62,948,431.26
AVERAGE DAILY PORTFOLIO BALANCE:	3,014,716,322.04	00.	28,801,973.68	N/A	N/A 3,043,518,295.72
EARNED INCOME YIELD THIS PERIOD:	2.476	000	3.262	N/A	2.483
END OF PERIOD PORTFOLIO BALANCE:	3,597,712,969.32	00.	15,200,000.00	N/A	N/A 3,612,912,969.32
CURRENT AMORTIZED BOOK VALUE:	3,592,843,623.89	00.	15,200,000.00	N/A	N/A 3,608,043,623.89
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.938	000.	3.025	N/A	1.942
WEIGHTED AVERAGE DAYS TO MATURITY:	659.93	00.	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	593.33	00.	426.08	N/A	N/A
NET PORTPOLIO YIELD, 365-DAY BASIS:					2.483

1 (PS/ERMPS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 4/30/09

FUND: 100 POOLED FUNDS

PAGE: 1 RUM: 05/07/09 11:56:52

	ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES ASSETS LIABILITIES ASSETS	ASSETS	DEPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	70,326,720.95	00.	716,486.64	N/A	71,043,207.59
TOTAL NET EARNINGS THIS PERIOD:	60,722,453.81	00.	782,438.42	N/A	61,504,892.23
AVERAGE DAILY PORTFOLIO BALANCE:	2,940,264,918.16	00.	28,801,973.68	N/A	2,969,066,891.84
EARNED INCOME YIELD THIS PERIOD:	2.480	000.	3.262	N/A	2.487
END OF PERIOD PORTFOLIO BALANCE:	3,407,912,650.52	00.	15,200,000.00	N/A	N/A 3,423,112,650.52
CURRENT AMORTIZED BOOK VALUE:	3,403,025,641.84	00.	15,200,000.00	N/A	N/A 3,418,225,641.84
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.956	.000	3.025	N/A	1.961
WEIGHTED AVERAGE DAYS TO MATURITY:	69.999	00.	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	596.37	00.	426.08	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.487

1 (FS/ERNPS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 4/30/09

PAGE: 1 RUN: 05/07/09 11:56:53

FUND: 9703 SFUSD TRANS 08-09

	GOV'T SE	CURITIES	GOV'T SECURITIES TIME DEPOSITS	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL WET RARNINGS THIS PERIOD:	350,350.00	00.	00.	N/A	350,350.00
AVERAGE DAILY PORTFOLIO BALANCE:	16,463,815.79	00.	00.	N/A	16,463,815.79
EARWED INCOME YIELD THIS PERIOD:	2.555	000.	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000	.000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	207.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	207.00	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

(PS/ERDNPS)

CITY/COUNTY OF SAN PRANCISCO

PORTFOLIO STATISTICS 7/01/08 THROUGH 4/30/09

FUND: 9704

SPUSD BONDS 2006B

PAGE: 1 RUN: 05/07/09 11:56:53

	GOV'T SEC	GOV'T SECURITIES TIME DEPOSITS	TIME DE	POSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:		00.	00.	N/A	00.
TOTAL NET EARNINGS THIS PERIOD:	489,439.03	00.	00.	N/A	489,439.03
AVERAGE DAILY FORTPOLIO BALANCE:	42,444,824.93	00.	00.	N/A	42,444,824.93
EARNED INCOME YIELD THIS PERIOD:	1.385	000	000.	N/A	1.385
END OF PERIOD PORTFOLIO BALANCE:	154,800,318.80	00.	00.	N/A	154,800,318.80
CURRENT AMORTIZED BOOK VALUE:	154,817,982.05	00.	00.	N/A	154,817,982.05
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.390	000	000.	N/A	1.390
WEIGHTED AVERAGE DAYS TO MATURITY:	613.59	00.	. 00	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	613.59	00.	00.	N/A	N/A
NET PORTFOLIO YIRLD, 365-DAY BASIS:					1.385

(FS/ERWFS)

CITY / COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 4/01/09 THROUGH 4/30/09

PAGE: 1 RUN: 05/07/09 11:56:45

ALL PUNDS

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITS	TIME D	EPOSITS	
	ASSRTS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,855,753.82	00.	34,375.00	N/A	5,890,128.82
TOTAL WET EARNINGS THIS PERIOD:	6,392,144.36	00.	33,949.99	N/A	6,426,094.35
AVERAGE DAILY PORTFOLIO BALANCE:	3,411,296,919.80	00.	15,200,000.00	N/A	N/A 3,426,496,919.80
EARNED INCOME YIELD THIS PERIOD:	2.280	000	2.717	N/A	2.282
END OF PERIOD PORTFOLIO BALANCE:	3,597,712,969.32	00.	15,200,000.00	N/A	N/A 3,612,912,969.32
CURRENT AMORTIZED BOOK VALUE:	3,592,843,623.89	00.	15,200,000.00	N/A	N/A 3,608,043,623.89
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.855	000.	2.717	N/A	1.858
WEIGHTED AVERAGE DAYS TO MATURITY:	659.93	00.	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	593.33	00.	426.08	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.282

1 (PS/ERNPS)

CITY/COUNTY OF SAN FRANCISCO

PORTFOLIO STATISTICS 4/01/09 THROUGH 4/30/09

100 POOLED FUNDS

PAGE: 1 RUN: 05/07/09 11:56:45

	ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES	ASSETS	RPOSITSI	TATION
				- 1	TOINT
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,855,753.82	00.	34,375.00	N/A	5,890,128.82
TOTAL WET EARWINGS THIS PERIOD:	6,143,339.71	00.	33,949.99	N/A	6,177,289.70
AVERAGE DAILY PORTFOLIO BALANCE:	3,221,496,601.00	00.	15,200,000.00	N/A	N/A 3,236,696,601.00
EARNED INCOME YIELD THIS PERIOD:	2.320	.000	2.717	N/A	2.322
END OF PERIOD PORTFOLIO BALANCE:	3,407,912,650.52	00.	15,200,000.00	N/A	N/A 3,423,112,650.52
CURRENT AMORTIZED BOOK VALUE:	3,403,025,641.84	00.	15,200,000.00	N/A	N/A 3,418,225,641.84
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	D: 1.869	000.	2.717	N/A	1.873
WEIGHTED AVERAGE DAYS TO MATURITY:	69.999	00.	426.08	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	596.37	00.	426.08	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.322

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 4/01/09 THROUGH 4/30/09

PAGE: 1 RUN: 05/07/09 11:56:46

TOND: 9703 SFUSD TRANS 08-09

	GOV'T SE	CORITIES	GOV'T SECURITIES TIME DEPOSITS	RPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
	1 1 1 1 1 1 1				
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL WET EARWINGS THIS PERIOD:	73,500.00	00.	00.	N/A	73,500.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
EARWED INCOME YIELD THIS PERIOD:	2.555	000.	000.	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000.	000	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	207.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	207.00	00.	00.	N/A	N/A
NET PORTPOLIO YIELD, 365-DAY BASIS:					2.555

(PS/BRMPS)

CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 4/01/09 THROUGH 4/30/09

PAGE: 1 RUM: 05/07/09 11:56:46

FUND: 9704 SFUSD BONDS 2006B

N/A 00. 175,304.65 154,800,318.80 1.378 154,800,318.80 154,817,982.05 1.378 N/A 1.378 TOTAL N/A N/A N/A K/N N/A N/A N/A SETS LIABILITIES 00 000 00 00 000 00 00. 00 00. ASSETS 00 00 00 000 00. 00. 000 00. 00. LIABILITIES --- GOV'T SECURITIES ----1.378 175,304.65 154,800,318.80 1.378 154,800,318.80 513.59 613.59 154,817,982.05 ASSETS WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: NET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY AVERAGE DAILY PORTPOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD: END OF PERIOD PORTFOLIO BALANCE: TOTAL WET EARWINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:

(SIRPT)

MEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY INVESTMENTS OUTSTANDING AS OF 4/30/09 MAJOR SORT KEY IS ICC# SELTLEMENT DATE BASTS

PAGE: 1 RUN: 05/07/09 11:53:00

118,924,961.11 305,070,519,21 554,757,171.16 127, 136, 792, 97 220,978,927.50 474,382,933.80 126,771,090.00 577,239,400.00 204,530,500.00 50,000,000.00 25.000.000.00 68,537,476.35 25,041,113.89 49,573,333.33 124,936,750.00 19,832,000.00 15,200,000.00 525,000,000.00 3,612,912,969.32 BOOK VALUE 3,585,695,000.00 00 00 120,000,000.00 300,100,000,00 551,000,000.00 126.450.000.00 210,395,000.00 467,325,000.00 127, 225, 000.00 50,000,000.00 25,000,000.00 68,500,000.00 25,000,000.00 50,000,000.00 125,000,000.00 20,000,000.00 15,200,000.00 525,000,000.00 575,000,000. 204,500,000. PAR VALUE SHARRS PRICE 100.759 3.082 101.510 99.643 355 100.000 99.147 99.949 99.160 100.000 1.970 100.000 99.104 1.184 101.656 1.737 100.682 1.043 100.543 2.209 105.031 2.285 100.389 1.046 100.015 .770 100.000 .296 100.055 1.474 100.164 .252 806 2.680 1.835 . 922 1.210 TRUNG YIRLD 2.273 770 260 900 2,680 0.67 2.297 COPIN RATE 917 3.503 1.934 1.253 4.420 3.513 2,125 2.530 1.066 355 428 1.520 1.200 PIXED REPORT TOTALS .42% (C) 14.53¢(C) 3.29% (C) 8.44% (C) 15.35% (C) 3.52% (C) 6.12% (C) 13.13% (C) 3.51% (C) (5,98% (C) 5.66%(C) 1.388 (C) (D) \$69. 1.90% (C) (C) \$69°. 1.37% (C) 3.46% (C) 55% (C) ASSETS ASSI (Inv Type) 43 PEDERAL HOME LOAM DISC NOTES 23 PEDERAL NATIONAL MORTGAGE 36 PHIMC PLOATER NO ACT-360 31 PHLB FLOATER OTR ACT-360 FPCB FLOATER OTR ACT-360 28 PEDERAL PARM CREDIT BANK 22 FEDERAL HOWE LOAN BANK (Inv Type) 1010 PUBLIC TIME DEPOSIT PHLB PLOATER MONTHLY 41 PIWOA DISCOUNT NOTES 44 PMC DISCOUNT NOTES (Inv Type) 1012 COLLATERAL C De (Inv Type) 11 TREASURY BILLS (Inv Type) 12 TREASURY NOTES (Inv Type) 15 TREASURY LGP 37 MIPG PLOATER 16 TLOP PLOATER PHLMC Bonds SUMMARY DESCRIPTION 35 30 33 (Inv Type) Type) (Inv Type) (Inv

CITY/COUNTY OF SAN FRANCISCO
NR. MRMLIN RANKIN 415-554-4487
INVESTMENT ONTSHADIN AS OF 4/30/99
MACON SOFTMENT BISCO

PAGE: 1 RUM: 05/07/09 11:53:00

1446 11 1282-0000 11 1282-0000 11 1282-0000 11 1282-0000 11 1282-0000 11 1282-0000 11 1282-000000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-000000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-00000 11 1282-000000 11 1282-000000 11 1282-000000 11 1282-000000 11 1282-000000 11 1282-000000 11 1282-000000 11 1282-000000 11 1282-000000 11 1282-0000000 11 1282-0000	SUMMANY DESCRIPTION		RATE	TRDWG 1	BOOK	PAR VALUE SHARES	BOOK VALUE
16.214(C) 1.934 1.134 101.656 300,100,000.00 16.214(C) 1.934 1.737 100.682 551,000,000.00 16.214(C) 1.253 1.043 100.543 126,450,000.00 17.248(C) 4.420 2.293 105.031 210,395,000.00 17.248(C) 2.012 2.173 101.724 420,000,000.00 17.246 2.293 102.724 420,000,000.00 17.246 2.293 103.724 420,000,000.00 17.246 2.293 103.724 220,000,000 17.246 2.293 103.724 220,000,000 17.246 2.293 2.293 103.724 250,000,000 17.246 2.293 2.293 2.293 200,000 17.246 2.294 2.293 2.293 2.293 17.247 2.293 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.248 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 2.293 17.249 2.293 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2.293 2.293 17.249 2.293 2	(Inv Type) 11 TREASORY BILLS	1.44%(C)	1.480	1.502	.528	50,000,000.00	49,264,111.11
16.214(C) 1.253 1.00.662 551.000.000.00 3.724(C) 1.253 1.043 100.543 126.450.000.00 3.724(C) 1.253 1.043 100.543 126.450.000.00 3.724(C) 2.029 105.013 210.395,000.00 3.724(C) 2.022 2.729 105.013 210.395,000.00 3.724(C) 2.022 2.729 2.729 20.640 20.00.00 4.725(C) 2.022 2.729 2.729 2.729 2.720 2.720 4.725(C) 2.024(C) 2.022 2.729 2.729 2.720 2.720 4.725(C) 2.232 2.729 2.720 2.720 2.720 2.720 4.725(C) 2.232 2.729 2.720 2.720 2.720 2.720 4.725(C) 2.720 2.720 2.720 2.720 2.720 2.720 4.725(C) 2.720 2.720 2.720 2.720 2.720 2.720 5.727(C) 2.720 2.720 2.720 2.720 2.720 2.720 2.720 5.727(C) 2.720 2.720 2.720 2.720 2.720 2.720 2.720 5.727(C) 2.720 2.720 2.720 2.720 2.720 2.720 2.720 2.720 5.727(C) 2.720	(Inv Type) 12 TREASURY NOTES	8.91%(C)	3.503	1.184 101	959.	300,100,000.00	305,070,519.21
3.714(C) 1.253 1.06.543 126.450,000.00 4.420 2.209 105.013 210.395,000.00 1.441(C) 2.422 2.799 105.013 210.395,000.00 1.441(C) 2.422 2.799 105.013 210.395,000.00 1.441(C) 2.422 2.772 2.772 20.000.00 1.441(C) 2.422 2.772 2.772 20.000.00 1.441(C) 2.422 2.772 20.000 20.000.00 1.441(C) 2.422 2.772 20.000 20.000.00 1.441(C) 2.422 2.772 20.000 20.000.00 1.441(C) 2.422 2.422 2.423 2.423 2.400.00 1.441(C) 2.422 2.423 2.423 2.423 2.400.00 1.441(C) 2.422 2.423 2.423 2.423 2.400.00 1.441(C) 2.422 2.423 2.423 2.423 2.400.00 1.441(C) 2.423 2.423 2.423 2.423 2.403 1.441(C) 2.423 2.423 2.423 2.423 2.423 1.441(C) 2.423 2.423 2.423 2.423 2.423 2.423 1.441(C) 2.423 2.423 2.423 2.423 2.423 2.423 1.441(C) 2.423 2.423 2.423 2.423 2.423 2.423 2.423 2.423 1.441(C) 2.423 2.4	(Inv Type) 15 TREASURY LGP	16.21%(C)	1.934		.682	551,000,000.00	554,757,171.16
NATION Color Col	(Inv Type) 16 TLGP FLOATER	3.714(C)	1.253		.543	126,450,000.00	127, 136, 792.97
12.46#(C) 3.672 3.179 101.724 420,000,000.00	(Inv Type) 22 FEDERAL HOME LOAM BANK	6.464(C)	4.420		.031	210,395,000.00	220,978,927.50
11 DAVK 3.174 (C) 2.012 2.170 99.640 109.000.000.00	(Inv Type) 23 FEDERAL NATIONAL MORIGAGE ASSN	12.48%(C)	3.672		.724	420,000,000.00	427,238,905.00
16.864(C) 2.510 2.285 100.389 575,000,000.00	(Inv Type) 28 PEDERAL PARM CREDIT BANK	3.17%(C)	2.012		.640	109,000,000.00	108,607,650.00
MCT-366 5.974(C) 1.066 1.046 100.015 204.500,000.00 MCT-360 1.464(C)770770 100.000 50,000,000.00 MCT-360 2.004(C)355355 100.000 25,000,000.00 MCT-360 2.004(C) 1.550 1.474 100.164 25,000,000.00 D13C MCTS 1.454(C) 1.200 1.210 99.147 50,000,000.00 D13C MCTS 1.454(C) 1.200 1.210 99.147 50,000,000.00 D250 MCTS 1.454(C) 1.200 1.210 99.147 50,000,000.00 MCT-360 1.350 1.000,000.00 MCT-360 1.350 1.000,000.00 MCT-360 1.350 1.000,000.00 MCT-360 1.350 1.300 1.301 1.301 1.000 69,000,000.00 MCT-360 1.350 1.301 1.301 1.301 1.000 69,000,000.00 MCT-360 1.350 1.301 1.301 1.301 1.000 69,000,000.00 MCT-360 1.350 1.301	(Inv Type) 30 FHLMC Bonds	16.86%(C)	2.530		.389	575,000,000.00	577,239,400.00
MCT-366 1.464(C) .770 .770 100.000 \$0,000,000.00	(Inv Type) 31 PHLB FLOATER GTR ACT-360	5.97&(C)	1.066		.015	204,500,000.00	204,530,500.00
MCT-360 2.004(C) .428 .355 100.000 25,000,000.00 CO	(Inv Type) 33 FFCB FLOATER OTR ACT-360	1.464(C)	.770		000	50,000,000.00	50,000,000.00
MCT-360 2.004(C) .428 .236 100.055 68,500,000.00 .7134(C) 1.520 1.474 100.164 25,000,000.00 .00 .00 .00 .00 .00 .00 .00	(Inv Type) 35 PHLB PLOATER MONTHLY	.73 \$ (C)	.355	.355 100	000	25,000,000.00	25,000,000.00
#55 1.45*(C) 1.250 1.474 100.164 25,000,000.00 DISC MOTES 3.55*(C) 1.200 1.210 99.147 \$6,000,000.00 DISC MOTES 3.55*(C) 2.60 2.22 99.949 125,000,000.00 14.41(C) 2.680 2.680 100.000 15,000,000.00 HENORY TOTALS 1.391 1.391 100.000 49,000,000.00 HENORY TOTALS 7.340 1.391 1.391 1.391 1.391 100.000 49,000,000.00 HENORY TOTALS 7.340 1.391 1.391 1.391 1.391 100.000 49,000,000.00 HENORY TOTALS 7.340 1.391 1.391 1.391 1.391 1.391 100.000 49,000,000.00 HENORY TOTALS 7.340 1.391 1.3	(Inv Type) 36 PHIMC PLOATER NO ACT-360	2.00%(C)	.428		.055	68,500,000.00	68,537,476.35
1.454(C) 1.200 1.210 99.147 \$0.000.000.000 DISC MOTES 3.654(C) .260 .252 99.349 125.000.000.000 DIST .444(C) 2.680 2.680 100.000 15.200.000 DIST .444(C) 2.680 2.680 100.000 15.200.000.00 DIST .444(C) 2.680 2.680 100.000 15.200.000 DIST .4314(C) 1.931 10.931 100.000 100 DIST .4314(C) 2.680 2.680 100.000 100 DIST .4314(C) 2.680 2.680 100.000 100 DIST .4314(C) 2.680	(Inv Type) 37 WIFG FLOATER	.734(C)	1.520		.164	25,000,000.00	25,041,113.89
D13C NOTES 3.654(C) .260 .252 99.949 125,000,000.000 OSTT .444(C) 2.680 2.680 100.000 15,200,000.00 OTT .444(C) 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.911 100.000 1.911 1.911 1.911 1.911 100.000 1.911 1.911 1.911 1.911 100.000 1.911 1.911 1.911 1.911 1.911 100.000 1.911 1.911 1.911 100.000 1.911 1.	(Inv Type) 41 FMMA DISCOUNT NOTES	1.454(C)	1.200	1.210	.147	50,000,000.00	49,573,333.33
ASSETS 7.344 (C) 2.680 2.680 100.000 15,200,000.00 15,200,000.00 14,314 (C) 1.931 10.000 490,000,000.00 NEGROST PIXED 2.340 1.849 100.824 3,395,145,000.00	(Inv Type) 43 PEDERAL HOME LOAN DISC NOTES	3.654(C)	.260	.252	.949	125,000,000.00	124,936,750.00
14.31#(C) 1.931 1.931 100.000 490,000,000.00 REFORT TOTALS ASSETS 7.340 1.849 100.824 3,395,145,000.00	(Inv Type) 1010 PUBLIC TIME DEPOSIT	.44\$ (C)	2.680	2.680 100	.000	15,200,000.00	15,200,000.00
	(Inv Type) 1012 COLLATEBAL C Ds		1.931	1.931 100	824	490,000,000.00	490,000,000.00

V PAGE: 1 RUN: 05/07/09 11:53:04 415-554-44871 FRANCISCO SAN R. HEWLIN RANKIN a C CITY/COUNTY ×

INVESTMENT MATURITY DISTRIBUTION AS OF 04/30/09

6.9 12.5 12.5 15.1 15.1 15.1 16.2 58.4 84.8 84.8 84.8 100.0 100.0 20.55.55 20.55.55 20.32 20.33 240,113,703.13 10,265,542.97 202,99,793.93 93,537,476.35 199,264,111.11 775,669,068.76 177,935,493.75 950,891,787.17 203,044,821.46 347,357,255.00 3,612,912,969.32 NO OF INV 101 10/01/09-10/31/09 11/01/09-04/30/10 05/01/10-10/31/10 11/01/10-04/30/11 05/01/11-04/30/12 02/01/00-06/30/00 05/01/15-04/30/16 05/01/16-04/30/19 05/01/19-07/01/09-07/31/09 08/01/09-08/31/09 05/01/12-04/30/13 05/01/13-04/30/14 DATE RANGE MONTHS MONTHS MONTHS MONTHS MONTHS MONTHS MONTHS MORTHS CALL/MATTERITY MORTHS MONTHS MONTHS MORTHS MONTHS HOMTHS GRAND TOTALS 6 112 118 128 36 48 60 60 60 120 ALL PUNDS 222222222222 112 118 124 136 60 60 60 84

Total number of funds represented:

CITY/COUNTY

PAGE: 1 RUM: 05/07/09 11:53:00 CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY MAUDE SORT MRY IS LOCK 4/30/09

(STRPT)

INVSHIT NO.	DESCRIPTION	COSIP	PUND NO.	MATURITY (TICKER)	MATURITY FURCHASE (TICKER) DATE	SAF/ PURP	RATE	TRUNG	BOOK	PAR VALUE SHARES	BOOK VALUE
A 42095		912795844	100	10/22/09	10/22/09 10/29/08	000	1.480	1.502	1	50,000,000.00	49,264,111.11
A 42160		912795R86	9104	01/14/10	01/14/10 02/06/09	000	.519	.512	99.516	50,000,000.00	49,757,750.00
A 42161	T BILL	912795R86	9704		01/14/10 02/06/09	000	.519	.512	99.516	20,000,000.00	19,903,100.00
SUBTOTAL	SUBTOTAL (Inv Type) 11 TREASURY BILLS	BILLS		3.29%(C)	(0)		.917	. 922	99.104	120,000,000.00	118,924,961.11
									-		
A 41870	H	912828FES	100		05/15/09 10/26/07	000	4.875	3.797	101.609	5,000,000.00	5,080,468.75
A 41841	H	912828GT1	100		05/31/09 10/16/02	000	4.875	4.250	4.250 100.965	10,000,000.00	10,096,484.38
A 41862	н	912828GY0	100		10/23/01	000	4.625	3.864		5,100,000.00	5,165,542.97
A 42134	H	912828FP0	100		12/31/08	000	4.875	.341	102.828	25,000,000.00	25,707,031.25
A 42135	H	912828PP0	100		08/12/09 12/31/08	000	4.875	.341	102.828	50,000,000.00	51,414,062.50
A 42171	H	912828HB9	100		03/05/09	000	4.000	.516	101.740	25,000,000.00	25, 435, 122, 28
A 42172	H	912828HB9	100		03/05/09	000	4.000	.516	101.740	50,000,000.00	50,870,244.57
A 41993		912828HS2	100		03/31/08	000	2.000	1.677	100.605	50,000,000.00	50,302,734.38
A 41994		912828HS2	100		03/31/08	000	2.000	1.677		50,000,000.00	50,302,734.38
A 42097	T NOTE	912828JC5	100		06/30/10 10/31/08	000	2.875	1.459	102.320	30,000,000.00	30,696,093.75
-		-			;						
SUBTOTAL	SUBTOTAL (Inv Type) 12 TREASURY NOTES	MOTES		8.444 (C)	(C)		3.503	1.184	1.184 101.656	300,100,000.00	305,070,519.21
A 42195		36967HAG2	100			000	1.625	1.231	101.112	25,000,000.00	25,278,090.28
A 42196	GE 1.625 01.07.11 TLGP	4-1	100			000	1.625	1.235		25,000,000.00	25,276,340.28
A 42169			100			000	1.800	1.802		25,000,000.00	25,006,500.00
A 42197		17314JAA1	100			000	1.625	1.391		50,000,000.00	50,261,111.11
A 42198		38146FAP8	100			000	1.625	1.439		50,000,000.00	50,396,340.28
A 42204		4-1	100			000	1.625	1.439		50,000,000.00	50,396,340.28
A 42170		9	100			000	2.000	1.938		25,000,000.00	25,037,750.00
A 42166		(**)	100			000	2.250	2.065		35,000,000.00	35,211,400.00
A 42164		•	100			000	1.526	1.470		25,000,000.00	25,046,683.08
A 42182		_	100			000	2.150	1.963		5,000,000.00	5,028,443.06
A 42183			100			000	2.150	1.963		20,000,000.00	20,113,972.22
A 42211		90390QAA9	100			000	2.240	1.962		16,000,000.00	16, 153, 475.56
A 42181		17313UAE9	100			000	2.125	1.967		25,000,000.00	25,117,500.00
A 42191		06050BAG6	100			000	2.100	1.975		25,000,000.00	25,093,000.00
A 42165		•	100			000	2.200	2.047		25,000,000.00	25, 166, 361.11
A 42177	BAC 2.375	_	100			000	2.375	1.930		50,000,000.00	50,790,555.56
A 42192	N. I	•	100			000	2.125	1.857		25,000,000.00	25, 360, 972.22
A 42178	JPM 2.125	Ţ	100			000	2.125	2.134		25,000,000.00	25,004,055.56
A 42179	JPM 2.125 12.26.12 TLGP	481247AM6	100	12/26/12	04/14/09	000	2.125	2.118	100.073	25,000,000.00	25,018,280.56
SUBTOTAL	SUBTOTAL (Inv Type) 15 TREASURY LGP	TOP		15.35# (C)	(0)		1.934	1.737	1.717 100 682	551.000.000.000	554 757 171 16
									400	00.000,000	7.7/7:/6/166

50,322,223.26

50,000,000.00

100 03/11/11 04/28/09 000 1.411 1.157 100.644 100 03/11/11 04/28/09 000 1.411 1.162 100.644

A 42210 GENL RLEC CAP CORP FDIC 36967HAM9
A 42210 GENL RLEC CAP CORP FDIC 36967HAM9

CITY/COUNTY OF SAN FRANCISCO
MR. MEMLIN RANKIN 415-554-4487
IMVESTMENT OUTSINDER OR 4/30/99
WANDR SETTLEMENT DATE BASIS

(SIRPT)

PAGE: 2 RUN: 05/07/09 11:53:00

	45	.97	00.	00.	00.	. 50	00.	00.	00.	.50	1	00	00.	00.	00.	00.	00.	.80	00.	.22	.22	68.	99.	.11	08	00	00	00	00.	00	00				
BOOK VALUE	26,492,346.45	127,136,792.97	25,940,250.00	20,400,400.00	28,145,000.00	28,214,377.50	10,770,400.00	53,852,000.00	53,656,500.00	220,978,927.50		20,000,000.00	50,000,000.00	50,947,850.00	30,568,710.00	20,376,080.00	50,940,290.00	27,144,028.80	25,212,250.00	51, 313, 222.22	51,313,222.22	20,525,288.89	25,347,360.56	50,694,721	474,382,933.80	50,000,000,00	18.866.050.00	39.741.600.00	18, 163, 440	126,771,090.00	 50.916.000	20.366.400	25,957,000	20 000 000	80 000 000
PAR VALUE SHARES	26,450,000.00	126,450,000.00	25,000,000.00	20,000,000.00	28,145,000.00	27,250,000.00	10,000,000.00	50,000,000.00	20,000,000.00	210,395,000.00		20,000,000.00	50,000,000.00	50,000,000.00	30,000,000.00	20,000,000.00	50,000,000.00	27,325,000.00	25,000,000.00	50,000,000.00	50,000,000.00	20,000,000.00	25,000,000.00	50,000,000.00	467,325,000.00	50,000,000,00	19.000.000.00	40.000.000.00	18, 225, 000.00	127,225,000.00	 \$0.000.000.00	20.000.000.00	25.000.000.00		
BOOK	.601 100.160	1.043 100.543	103.761	102,002	100.000	103.539	107.704	107.704	107.313	105.031		100.000	100.000	101.896	101.896	101.880	101.880	99.338	100.849	102.626	102.626	102.626	101.389	101.389	101.510	100.000	99.295	99.354	99.662	99.643	 101.832	101.832	103.828	100.000	100.000
TRUNG	.601	1.043	1.957	2.867	1.740	3.375	1.954	1.954	2.020	2.209		2.000	1.700	3.553	3.553	3.558	3.558	2.362	3.949	3.596	3.596	3.596	2.463	2.463	3.082	1.200	3.203	2.900	2.887	2.273	 2.081	2.081	2.884	1.970	1.970
RATE	.651	1.253	5.000	3.875	1.740	5.050	4.875	4.875	4.875	4.420		2.000	1.700	4.330	4.330	4.330	4.330	2.125	4.180	4.120	4.120	4.120	2.750	2.750	3.513	1.200	2.875	2.625	2.800	2.125	 3.250	3.250	5.125	1.970	1.970
SAP/ PURP	000		000	000	000	000	000	000	000			000	000	000	000	000	000	000	000	000	000	000	000	000		000	000	000	000		000	000	000	000	000
PURCHASE	03/18/09	· (C)	12/09/08	11/18/08	01/28/09	11/20/08	01/12/00	01/12/00	02/13/09	(0)		02/11/09	04/29/09	12/30/08	12/30/08	01/05/09	01/05/09	02/06/09	02/02/09	12/22/08	12/22/08	12/22/08	03/20/09	03/20/09	(c)	04/13/09	11/19/08	11/10/08	05/06/09	(0)	07/16/10 12/09/08	07/16/10 12/09/08	08/23/10 11/17/08	01/23/12 01/23/09	01/23/09
MATURITY (TICKER)	06/22/12 03/18/09	3.52%(C)	03/12/10 12/09/08	12/10/10 11/18/08	01/28/11	02/07/11	10/02/11	10/05/11 01/12/09	10/05/11 02/13/09	6.12%(C)		02/11/11	04/29/11	07/28/11	07/28/11	07/28/11	07/28/11	02/03/12	02/12/13	05/06/13	05/06/13	05/06/13	03/13/14	03/13/14	SW 13.134	10/13/10 04/13/09	02/14/11 11/19/08	04/21/11 11/10/08	01/28/14 02/06/09	3.51% (C	01/16/10	01/16/10	08/23/10	01/23/12	01/23/12 01/23/09
PUND NO.	100				100	100	100		100	_		9704	100	100	100	100	100	9704	100	100	100	100	100	100	GAGE AS	100	100	100	9704	ANK	100	100	100	100	100
CUSIP	06050BAK7	æ	3133%,7085	3133XRM49	3133XSTV0	31359MP81	3133XHB43	3133XHB43	3133XHB43	WE LOAN BAN		3136PHDA3	31398AWY4	31398ATA0	31398ATA0	31398ATA0	31398ATA0	31398AVB5	3136P82G9	31398ARC8	31398ARC8	31398ARC8	31398AVZ2	31398AVZ2	TIONAL MORT	GLOB 31331GSR1	31331YUDO	313317046	31331GLL1	RM CREDIT B	313783891	3137EABQ1	3137EAAX7	3128X8GD8	3128X8GD8
	A PDIC GTD	TLGP FLOAT								PEDERAL HO															PRDERAL HA	CR BKS GLOB			CREDIT	PEDERAL PA	90	90			
DESCRIPTION	BANK OF AMERICA FDIC GTD 06050BAKT	(Inv Type) 16 TLGP FLOATER	ы	ы	ы	MMA	HLB	HLB	HLB	(Inv Type) 22 PEDERAL HOWE LOAM BANK		PANDUTE HORE	PHHA	MMM	HMA	MMM	FHHA	12158 PAWWIR HAR	FRHA	MMA	MMA	MMA	W M A RBS	NMA RBS	SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSW 13.134(C)	PEDERAL PAIDS		60 4 4	PRDERAL PARM	(Inv Type) 28 PEDERAL PARM CREDIT BANK	H L M C BOWDS	H L M C BONDS	REMC	RLMC	RLMC
	A 42174 BA	SUBTOTAL (I	(h)	A 42104 F	A 42143 F H	A 42106 F	A 42140 F	A 42141 P H	A 42157 F	SUBTOTAL (I		A 42156 FA	A 42208 P	A 42130 F	A 42131 F	A 42132 F	A 42133 F	A 42158 FJ	A 42152 F	A 42126 F	A 42127 P	A 42128 F	A 42167 F	A 42168 F	SUBTOTAL (A 42184 FI	A 42105 P			SUBTOTAL (A 42115 P	A 42116 P	A 42103 P	A 42145 P	A 42146 P

CITY/COUNTY OF SAN PRANCISCO

1		M D M M		RESTAURTE OF S		2 4 2	FRANC	FRANCISCO	000		1
(STRPT)			INVEST	INVESTMENTS OUTSTA	NVESTWENTS OUTSTANDING AS OF 4/30/09	AS OF	INVENTORY ING AS OF 4/30/09	R Y /09	0	ROM: 0	PAGE: 3 RUM: 05/07/09 11:53:00
				SETTLE	MAJOR SORT KEY IS ICC#	IS ICC BASIS	*				
INVSMT NO.	DESCRIPTION	CUSIP	PUND NO.	(TICKER)	PURCHASE	SAF/	RATE	TRDMG	BOOK	PAR VALUE SHARES	BOOK VALUE
					-	-					
A 42147		3128X8GD8			01/23/09	000	1.970	1.970	1.970 100.000	20,000,000.00	20,000,000.00
		312888608			01/23/09	000	1.970	1.970	1.970 100.000	20,000,000.00	50,000,000.00
A 42149		3128X8GD8	100	01/23/12	01/23/00	000	1.970	1.970	1.970 100.000	50,000,000.00	20,000,000.00
	PHIM Bonds	312888608			01/23/08	000	1.970	1.970	1.970 100.000	50,000,000.00	50,000,000.00
		3128X8WP5			04/21/09	000	3.000	3.000	3 000 100 000	50,000,000,000	50,000,000,00
		3128X8WPS			04/21/09	000	3.000	3.000	3.000 100.000	30,000,000,00	30,000,000,00
A 42207	FRINC	3128X8WF5			04/21/09	000	3.000	3.000	100.000	50,000,000.00	50,000,000.00
SUBTOTAL	(Inv Type) 30 PHLMC Bonds			15.98%(C)	Û		2.530	2.285	100.389	575,000,000,00	577 239 400 00
											00.001,002,00
A 41916 P	F H L B PLOATER	3133XXF61	100	11/23/09 12/07/07	12/01/01	000	1.066	1.107	696.66	50.000.000.00	49.984.700.00
A 41924	P H L B PLOATER	3133XNP61	100	11/23/09 12/28/07	12/28/07	000	1.066	. 999	100.050	50,000,000,00	50.024.900.00
A 41937	P H L B FLOATER OTR	3133XNP61	100		80/60/10	000	1.066	1.039	1.039 100.020	50,000,000.00	50,010,000.00
A 41938	B PLOATER OTR	3133XMP61	100	11/23/09	01/00/10	000	1.066	1.039	1.039 100.020	20,000,000.00	50,010,000.00
A 41939	F H L B PLOATER OTR ACT	3133XMF61	100	11/23/09 01/09/08	80/60/10	000	1.066	1.039	100.020	4,500,000.00	4,500,900.00
SUBTOTAL	(Inv Type) 31 PHLB PLONTER OTR ACT-360	ER OTR ACT-3	9	5.664(C)	(0)		1.066	1.046	1.046 100.015	204,500,000.00	204,530,500.00
A 42065	42065 PPCB PLOATER OTR	31331Y6X3	100	10/26/09	100 10/26/09 08/26/08	000	.770	.770	.770 100.000	50,000,000.00	50,000,000.00
SUBTOTAL	(Inv Type) 33 FFCB	PLOATER OTR ACT-360	09	1.38¢ (C)	(0)		.770	.770	100.000	50,000,000.00	50,000,000.00
A 42076 F H	P H L B PLOATER HOWTHLY	3133XRR28	100	100 12/28/09 09/18/08	80/18/60	000	.355	.355	.355 100.000	25,000,000.00	25,000,000.00
SUBTOTAL	SUBTOTAL (Inv Type) 35 PHLB FLOATER MOWITHLY	ER MONTHLY		. 694 (C)	(0)		.355	.355	100.000	25,000,000.00	25,000,000.00
A 42100 F	P H L M PLOATER MONTHLY P H L M PLOATER MONTHLY	3128X7CN2 3128X7CN2	100	09/21/09 09/22/08 09/21/09 09/22/08	09/22/08	000	.428	.296	.296 100.055 .296 100.055	18,500,000.00	18,510,121.35
SUBTOTAL	(Inv Type) 36 PHIMC PLOATER NO ACT-360	TER NO ACT-3	09	1.90% (C)	(3)		.428	.296	.296 100.055	68,500,000.00	68,537,476.35
A 42173	42173 UNION BK W A PDIC GTD TL 905266AA0	905266AA0	100	100 03/16/12 03/23/09	03/23/09	000	1.520	1.474	1.474 100.164	25,000,000.00	25,041,113.89
SUBTOTAL	(Inv Type) 37 MIPG FLOATES	22		(D) 169°	(3)		1.520	1.474	100.164	25,000,000.00	25,041,113.89
A 42110	42110 F H M A DISCOUNT NOTE	3135898782	100	60/11/80	100 08/17/09 12/04/08	000	1.200	1.210	99.147	50,000,000.00	49,573,333.33
SUBTOTAL	SUBTOTAL (Inv Type) 41 FINIA DISCOUNT NOTES	UNT NOTES		1.37% (C)	(c)		1.200	1.210	99.147	50,000,000.00	49,573,333.33

50.000.000.00

.260 .240 99.95R

A 42200 PEDL HOME LOAM BK COMS D 313385GR1 100 06/09/09 04/07/09 000

	ı
O	
63	
н	
υ	
×	
~	1
~	
Di-	
P4	
×	
æ	
ξŞ	
	1
84	1
0	1
_	1
>	•
	1
H	
2	1
D	
0	
υ	
_	;
×	1
F	1
H	
υ	

NEWLIN RANKIN 415-554-4487
INVESTMENTS OUTSTANDING AS 07/909
NAUNS SOOT KET 18 ICC*
STATLASMENT DATE BASIS

(STRPT)

PAGE: 4
RUN: 05/07/09 11:53:00

INVSWI NO.	DESCRIPTION	CUSIP	PUND.	MATURITY (TICKER)	PURCHASE DATE	SAP/ PURP	RATE	TRDMG	PRICE	PAR VALUE SHARES	BOOK VALUE
A 42201	FEDL HOWE LOAN BK COME D 313385HF6 FEDL HOME LOAN BK COME D 313385HF6	13385HF6 13385HF6	100	06/23/09	06/23/09 04/06/09 06/23/09 04/06/09	000	.260	.260	99.944	50,000,000.00	49,971,833.33
SUBTOTAL	SUBTOTAL (Inv Type) 43 FEDERAL HOWE LOAN DISC NOTES	LOAN DISC	NOTES	3.468(C)	(C)		.260	.252	99.949	125,000,000.00	124,936,750.00
A 42176	42176 FREDDIE MAC DISCOUNT 33	313397RN3	9104	01/08/10	9704 01/08/10 02/06/09	000	.900	. 908	99.160	20,000,000.00	г
SUBTOTAL	SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES	NOTES		.55	55% (C)		.900	.908	99.160	20,000,000.00	19,832,000.00
A 42044 A 42055 A 42107	MISSION NATIONAL BANK PU FIRST NATIONAL BANK CD MISSION ARRA CREDIT UNIO		100	07/16/09 07/31/09 11/03/09	100 07/16/09 07/16/08 100 07/31/09 07/31/08 100 11/03/09 11/03/08	000	3.900 2.750	3.900	3.900 100.000 2.750 100.000 1.000 100.000	100,000.00 5,000,000.00 100,000.00	100,000.00 5,000.00 100,000.00
A 42199	FIRST NATIONAL BANK P		100		12/20/10 01/18/09	000	2.650	2.650	100.000	10,000,000.00	10,000,000.00
SUBTOTAL	SUBTOTAL (Inv Type) 1010 FUBLIC TIME DEPOSIT	IR DEPOSIT		.42	.42% (C)		2.680	2.680	2.680 100.000	15,200,000.00	15,200,000.00
A 42124	UNION BANK COLLATERA		100	06/04/09	06/04/09 12/04/08	000	2.520	2.520	100.000	50,000,000.00	50,000,000.00
A 42125			100			000	2.520	2.520			
A 42205	UBOC COLLATERIZED		100	10/13/09	04/15/09	000	1.200	1.200		100,000,000.00	100,000,000.00
A 42117	an		100		12/09/08	000	2.520	2.520		15,000,000.00	
A 42118	US BANK COLLATERAL		100		11/23/09 12/09/08	000	2.520	2.520	100.000	35,000,000.00	35,000,000.00
A 42120	US BANK COLLATERALIZE		100		12/08/09 12/09/08	000	2.390	2.390		50,000,000.00	
A 42121	US BANK COLLATERALIZE CD		100		12/09/08	000	2.390	2.390		50,000,000.00	
A 42203	B O A COLLATERIZED		100	04/14/10	04/14/09	000	1.450	1.450	100.000	100,000,000.00	100,000,000.00
SUBTOTAL	SUBTOTAL (Inv Type) 1012 COLLATERAL C De	C De		14.53% (C)	\$ (C)		1.970	1.970	1.970 100.000	525,000,000.00	
				ASSETS	-	FIXED	2.297	1.835	100.759	1.835 100.759 3,585,695,000.00	3,612,912,969.32

CITY/COUNTY OF SAN FRANCISCOMER. NEWLIN RANKIN 415-554-448

(SIRPT)

PAGE: 1 RUN: 05/07/09 11:53:00

00 00 00 00 00 00 00 00 100,000,000,001 540,200,000.00 540,200,000.00 100,000 20,000,000 50,000,000 50,000,000 10,000,000 .000,000,001 BOOK VALUE 5,000.000 100,000 15,000,000 35,000,000 50,000,000 50,000,000 25,000,000 000.000 00 00 00 00 00 000.000 00 540,200,000.00 100,000.00 5,000,000.00 100,000,000,00 540,200,000.00 000 000 000 000 000 000 000 000 PAR VALUE SHARRS 50,000,0 50,000,0 100, 15,000. 35,000, 50,000, 50,000, 10,000, 100,000, 100.000 100.000 000 000 000 000 000 000 100,000 100.000 100.000 100,000 100.000 100 100 100 100 100 100 100 3.900 2.520 2.390 1.450 1.990 YIELD 0000.1 2.390 2.520 2.520 1.320 2.650 1.990 3.900 1.450 066.1 000 .520 2.520 390 390 2.520 2.520 1.320 .650 1.990 2.390 SAP/ PURP 000 PIXED MATURITY PURCHASE 07/16/09 07/16/08 07/31/09 07/31/08 11/23/09 12/09/08 11/23/09 12/09/08 12/08/09 12/09/08 12/08/09 12/09/08 12/08/09 12/09/08 06/04/09 12/04/08 06/04/09 12/04/08 09/02/09 03/06/09 12/20/10 01/18/09 04/14/10 04/14/09 10/13/09 04/15/09 DATE REPORT TOTALS 100.00% (C) (TICKER) 100 9703 100 100 100 100 000 200 CUSIP (Bank) 19 BANK OF WEW YORK MISSION MATIONAL BANK PU US BANK COLLATERALIZE CO US BANK COLLATERALIZE CD PIRST MATIONAL BANK CD UNION BANK COLLATERA UNION BANK COLLATERA MISSION ARRA CREDIT 42199 FIRST NATIONAL BANK COLLATERAL US BANK COLLATERAL 42203 B O. A COLLATERIZED UBOC COLLATERIZED COLLATERAL C De DESCRIPTION US BANK 42117 42118 SUBTOTAL 42044 42119 42120 42055 42107 42121 42124 42125 42163 42205 100

CITY/COURTY OF SAM FRANCISCO HR. MEWLIN RANKING 415-554-4407 DEFALL PARKETH 415-554-4407 04/01/09-TO 04/01/09-TO 04/01/09 FURBACKES FURD: 100 FOOLED FURBE * ACTIVE TRANSACTIONS *

PAGE: 1 RUN: 05/07/09 11:52:59

INV # DESCRIPT USER MEMO	DESCRIPTION/POOL#	BANK BROK CASH DATE	K MATURITY S / ENTRY	TRADE/ SETTLE	TYP YIELD	COUPON	PAR VALUE ORIGINAL PACE	BOOK VALUE PREM / (DISC)	(INTEREST)	(GAIN) /LOSS
					-					
41915 F H L B	B FLOATER	19 56			SALE	1.066	1.066 -50,000,000.00	-49,984,700.00	-65,144.44	-165,300.00
tom			05/01/09	04/08/09		1.107		15,300.00		50.215.144.44
41940 F H L B	B FLOATER OTR AC	19 46			SALE	1.066	-50,000,000.00	-50,010,000.00	-94,755,56	-66.400.00
tom			60/50/50	04/28/09		1.039		-10,000.00		50.171.155.56
41941 F H L B	B FLOATER OTR AC	19 47			SALE	1.066	-50,000,000.00	-50,010,000.00	-94,755.56	-66,400,00
tom			60/50/50	04/28/09		1.039		-10,000.00		50,171,155,56
42065 FPCB FLOATER OTR	DATER OTR	19	10/26/09	04/26/09	INTR	.770			-96,250,00	
Com		04/26/09	9 04/30/09	04/26/09		.770				96.250.00
42076 F H L B	42076 F H L B FLOATER MORTHL	19	12/28/09	04/28/09	INTR	.443			-9.536.75	
tom		04/28/09	9 04/29/09	04/28/09		.443				9 536 75
42094 T BILL		19 54	10/22/09	04/15/09	SALE	1.480	-50.000.000.00	-49.264.111.11	-347 388 89	-297 937 50
tom			04/16/09	04/16/09				735, 888, 89		49 909 437 50
42096 T NOTE		19 54	_		SALE		-50.000.000.00	-51.160.156.25	-420 925 41	-187 500 00
tom			04/16/09					-1 160 156 25	4	E1 769 501 65
42098 T BILL		19 54			MAT	940	-50.000.000.00	-49.772.833.34	-227 166 66	99.796,997,45
tom			04/30/09			944			200	EA 000 000 00
42099 T BILL		19 54			WET		20 000 000 00	-20 000 000 00 -18 808 133 33	20000	20,000,000,00
tom.						944		-13, 909, 133.33	-30,866.67	0000000
A2100 P H T. M	42100 P H T, M PTOATIED MONTHE	10	04/21/09		THE TOTAL	503			20 400	20,000,000.00
P.Com		0				000			18.164.1-	
2101 P	H I, M PLOATED MORTHI.	19			THEFT	503			400	7,497.87
		04/21/09				383			-20,264.50	470
42102 P P CR		1.0			THEFT	303 6		CE 415 67	450 502 22	70, 264.50
		04/21/09				2 900		/9.974 CC-	-403,363.33	000 000
T M W BOTCA	DISCOVERED SEVERE	10 40			CAR IS	0 0 0	000 000 000 000			525,000.00
						1 261	-20,000,000,00	87.777,728,6T-	-100,694.44	-60,941.67
	THE R. P. LEWIS CO., LANSING, MICH.					107.1		7777777		19, 989, 413.89
4 60TF	DISCOUNT NOTE	1.6 61			SALE	1.200	-20,000,000.00	-49, 573, 333.33	-231,666.67	-167,375.00
COMP.						1.210		426,666.67		49,972,375.00
42138 T BILL		19 47	_		MAT		-25,000,000.00	-24,994,923.61	-5,076.39	
COM OF THE PARTY						.085				25,000,000.00
42139 T BILL		1.9 47	_		MOAT		-50,000,000.00 -49,989,847.22	-49,989,847.22	-10,152.78	
			04/30/08			. 085				50,000,000.00
STING PRES		1.9			FEE	4.875		-135,416.67	-108,333.33	
		04/02/09				1.954				243,750.00
STATE H P B		1.9			INTR	4.875		-677,083.33	-541,666.67	
-		04/02/03				1.954				1,218,750.00
42142 P N M A		19			INTR	3.125		-329,861.11	-295,138.89	
COM		04/01/09	9 04/14/09	04/01/09		2.886				625.000.00
		24			CALL	3.125	-40,000,000.00 -40,204,400.00	-40,204,400.00		204.400.00
			04/14/09	04/01/09		2.886		.204.400.00		40 000 000 00
42157 F H L B		1.9	10/05/11	04/02/09	THE	4.875		.866.666.67	-352.083 33	00.000,000,000
tom			04/02/09 04/30/09	04/02/09		2.020				1 218 750 00
42177 BAC 2.3	42177 BAC 2.375 06.22.12 TLG	19 40		06/22/12 04/08/09	PURC	2.375	50,000,000.00	50, 790, 555, 56		
tom			04/10/09	04/10/09 04/14/09		1.930		790,555.56		50.790.555.56

CITY/COUNTY OF SAN TRANSIO

R. HEWLIN RANKIN 415-554-4487 DETAIL TRANSCITOR REPORT - FIXED INCOME 04/02/09 TO 04/30/09

· ACTIVE TRANSACTIONS

SETTLEMENT DATE BASIS

PAGE: 2 RUM: 05/07/09 11:52:59

(GAIN) /LOSS SETTLEMENT -25,004,055.56 -25,018,280.56 -25, 208, 993.06 132,812.50 -20, 113, 972, 22 -50,000,000.00 49,981,578.72 -49, 932, 633.20 -42,968.75 49,981,578.72 -49,932,633.20 75 49,981,578.72 -49,932,633.20 -25, 183, 416.67 131,250.00 -25,360,972.22 25,278,090.28 5,028,443.06 -42,968.75 49,981,578.72 50,000,000.00 25, 276, 340, 28 49,932,633. -42,968. -42,968. 77 (INTEREST) -41,319,44 -5,976.77 77 5,976.77 -40,833.33 PREM / (DISC) AMORT/ (ACCRET) -5,976. -5,976. BOOK VALUE 4,055.56 25,018,280.56 18,280.56 90 -91,493.06 5,028,443.06 113,972.22 50,000,000.00 49,932,633.20 -49,932,633.20 67,366.80 49, 932, 633.20 -67,366.80 49,932,633,20 67,366.80 49,932,633.20 -67,366.80 -49,932,633.20 49,932,633.20 -67,366.80 -49,932,633.20 67,366.80 50,000,000.00 25, 183, 416.67 183.416.67 -90.416.67 25, 360, 972.22 360,972.22 25,278,090.28 278,090.28 25,276,340.28 276,340.28 50, 261, 111.11 28,443. 25,004,055. 25,208,993. 208,993. 67,366. 20,113,972 PAR VALUE ORIGINAL PACE 25,000,000.00 -50,000,000.00 -50,000,000.00 -50,000,000.00 25,000,000.00 25,000,000,00 5,000,000.00 20,000,000.00 50,000,000.00 50,000,000.00 50.000.000.00 -50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000,00 50,000,000.00 POOLED PUNDS 2.125 125 150 200 875 875 875 875 000 100 125 625 134 196 125 967 150 963 955 955 875 955 955 955 955 955 000 975 857 625 231 625 235 2.118 1.200 100 TXN COUPON TYP YIELD SALE 12/26/12 04/08/09 PURC 04/10/09 04/14/09 04/30/12 03/30/09 PURC 54 03/27/12 03/30/09 PURC 03/27/12 03/30/09 PURC 10/13/10 04/01/09 PURC 03/31/11 04/09/09 PURC 03/31/11 04/09/09 PURC PURC 04/13/09 SALE 04/21/14 04/07/09 PURC PURC 04/01/09 PURC PURC 04/13/09 PURC 04/30/09 INTR 04/13/09 SALE 04/13/09 SALE 04/09/09 PURC 04/30/09 INTR 04/13/09 PURC 04/13/09 12/26/12 04/08/09 04/10/09 04/13/09 05/05/09 04/14/09 60/60/10 04/10/09 04/03/09 03/30/09 04/13/09 04/14/09 04/10/09 04/02/09 04/30/09 04/30/09 04/30/09 04/10/09 04/02/09 04/10/09 04/02/09 04/10/09 04/09/09 05/05/09 04/14/09 04/10/09 04/09/09 05/05/09 04/14/09 04/09/09 05/05/09 04/14/09 04/10/09 04/21/09 04/02/09 04/30/09 04/10/09 04/06/09 04/16/09 04/16/09 100 TRADE/ SETTLE 04/30/12 0 04/30/09 0 04/10/09 03/31/11 04/13/09 03/30/11 BROK MATURITY 03/31/11 04/10/09 01/01/11 04/13/09 01/01/11 CASH DATE / RNTRY 24 9 41 41 41 42 1 99 04/30/09 24 9 42 99 34 Ç 4 41 1 1 13 BANK 13 13 19 19 19 13 19 19 13 13 13 19 42178 JPM 2.125 12.26.12 TLG g Ė 42192 JPM 2,125 06,22,12 TLG 42196 GR 1.625 01.07.11 TLGP 42179 JPM 2.125 12.26.12 TLG 42182 BK OF THE WEST. BWP 2.1 42183 BK OF THE WEST. BWP 2.1 STATES TREAS NT UNITED STATES TREAS HT 42189 UNITED STATES TREAS HT 42195 GR 1.625 01.07.11 TLGP 42181 C 2.125 04.30.12 TLGP TLGP 42197 C 1.625 03.30.11 TLGP 42184 PEDERAL PARM CR BKS 42186 UNITED STATES TREAS DESCRIPTION/POOL# 42191 BAC 2.1 04.30.12 42190 PHIMC 3 SNC1 UNITED 42187 42188 USER 80 100 100 TO B 80 100 500

-50,261,111.11

261,111,11

04/16/09

04/13/09

CITY/COUNTY OF SAM FRANCISCO
M.R. MEWLIM RANKING 415-554-4487
DEFALL PREMEINT OF 125 DIRCHE
FOUND: CONTROL OF 125 DIRCHE
FOUND: TO PROPER DATE
FOUND: 100 PROPER PROPER

* ACTIVE TRANSACTIONS *

PAGE: 3 RUN: 05/07/09 11:52:59

(GAIN) /LOSS PAR VALUE BOOK VALUE (INTEREST)
ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) TYP YIELD BANK BROK MATURITY TRADE/ CASH DATE / ENTRY SETTLE DESCRIPTION/POOL# INV #

Columbia States 19 407/15/11 04/13/09 PURC 1.625 50.000,000 00.136.1340.28 19 407/15/11 04/13/09 PURC 1.625 50.000,000 00.137/13/13/13/13/13/13/13/13/13/13/13/13/13/	Column C	ODER NEED	Passer					5	DATE D	/ DIALLY	SPATE	7 7	777 4		CASH CALLS SMILES SELLING CALCULATION FACE FROM (DISC) ANORI) (ACCRES)	FREM / (DISC)	AMORI/ (ACCRDI)	SELLIEMBINI
2200 FED. HORE LOAN BK COME 19 54 07/15/11 04/13/09 PURC 1625 50,000,000.00 59,386,340.28 04/15/09 04/16/09 PURC 1625 50,000,000.00 69,386,340.28 04/15/09 04/16/09 PURC 260 50,000,000.00 69,979,000.00 04/16/09 PURC 260 50,000,000.00 69,979,000.00 04/16/09 04/16/09 PURC 260 50,000,000.00 69,979,000.00 04/16/09 04/16/09 04/16/09 04/16/09 PURC 260 50,000,000.00 69,979,000.00 04/16/09 04/16/	2200 FIRE LACAR CARR CORR 19 54 07/15/11 04/13/09 FUNC 1.623 50,000,000.00 50,386,340,28 04/15/10 04/15/09 04/1					-			1				-					
138 G3 1.675 O7.15.11 Title 13 64 O7.15/10 O4.13/10 O7.15/10 O7.13/10 O7.13	12.00 COLUMN SEC. CON 1.5 1.1 Title 1.5 4.0 \(7/15/10 \) 4\(
220 FEEL HOME LOAN BK CORES 19 104/28/09 04/28/09 1.439 220 FEEL HOME LOAN BK CORES 19 104/28/09 04/28/09 1.439 220 FEEL HOME LOAN BK CORES 19 504/28/09 04/28/09 1.439 220 FEEL HOME LOAN BK CORES 19 504/28/09 04/28/09 1.260 50.000.000 04.9.971.331.33 220 FEEL HOME LOAN BK CORES 19 504/28/09 04/28/09	200 FIND HOME LOAN BK COME 19 404/26/09 404/56/09 THIS STATE COLOR OF THE LOAN BK COME 19 404/26/09 404/56/09 THIS STATE COLOR OF THIS STATE COLOR	42198	GS 1.	625 6	7.15	.11	TLGP			1/51/10	1 04/13,	UN 60/	RC :	1.625	50,000,000.00	50,396,340.28		
2201 FUDL HOME LOAN BK COMES 13 47 06/29/09 04/06/09 PUTC 260 50,000,000 00 45.979,000.00 2201 FUDL HOME LOAN BK COMES 13 56 06/21/09 04/07/09 PUTC 260 50,000,000 00 4.21,000.00 2202 FUDL HOME LOAN BK COMES 13 56 06/21/09 04/07/09 PUTC 260 50,000,000 00 4.21,156.67 2203 FUDL HOME LOAN BK COMES 13 56 06/21/09 04/21/09 PUTC 260 50,000,000 00 4.21,156.67 2204 GOLDHOWN SACHES LPG 13 56 04/21/09 PUTC 260 50,000,000 00 50.34,168.57 2205 FU L H C 13 56 04/21/14 04/21/19 PUTC 1.00 50,000,000 00 10,000,000 00 2207 FU L H C 19 56 04/21/14 04/21/19 PUTC 1.00 50,000,000 00 10,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 56 04/21/19 PUTC 1.00 50,000,000 00 50,000,000 00 2209 FU L H C 19 50,000,000 00 50,000,000 00 50,000,000 00 2209 FU L H C 19 50,000,000 00 50,000,000 00 50,000,000 00 2209 FU L H C 19 50,000,000 00 50,000,000 00 50,000,000 00 2209 FU L H C 19 50,000,000 00 50,000,000 00 50,000,000 00 50,000,00	2200 FEDIL HOME BX CONE 19 4706/99 40/06/09 HTMC 260 50,000,000 00 49,979,000 00 00 14/4/09 40/07/09 HTMC 260 50,000,000 00 49,979,000 00 00 14/4/09 40/07/09 HTMC 260 50,000,000 00 14,979,18,333.33 00 14/4/09 40/07/09 HTMC 260 50,000,000 00 14,957,18,533.33 00 14/4/09 40/07/09 HTMC 260 50,000,000 00 14,955,18,67 00 14,409 30/07/09 HTMC 260 50,000,000 00 14,955,18,67 00 14/4/09 40/07/09 HTMC 260 50,000,000 00 10,956,340,28 00 14/4/09 40/07/09 HTMC 260 50,000,000 00 10,967,340,28 00 14/4/09 40/07/09 HTMC 260 50,000,000 00 10,000,000 00 10,000,000 00 10,000,00	IIK.								04/13/0	9 04/16,	60/		1.439		396,340.28		-50,396,340,26
2207 FINE LINES LONG SECOND 19 604/2010 9 04/2	2207 FIRE LINES LOAN BK CORE 19 60474/09 04/07/0	42200	PEDL	HOME	LOAN	BK I	COMS	19		0/60/90	9 04/06,	DA 60/	RC	.260	50,000,000.00	49,979,000.00		
2204 FRIDL HOWE LOAN BK COMES 19 56 06/21/09 04/03/09 PWC. 260 50,000,000.00 49.971,831.33 4-24,1466.97 4-24,1466.97 4-24,1466.97 4-24,1466.77 4-24,147 4-24	2201 FIRDL HOWE LOAN BK COMES 250 17409 04/03/09 04/03/09 PKCC 250 250 000 000 00 43971,831.33 250 04/14/09 04/03/09 PKCC 250 250 000 000 00 04 2495.346.67 250 250 000 000 00 04 2495.346.67 250 050 000 000 00 050 04.955.346.67 250 050 000 000 00 050 000 00 050 000 00									04/14/0	9 04/07,	60/		.240		-21,000.00		-49,979,000,00
2207 FINE LAW EN COME 109 19 56 06/20/09 0/06/	2205 FINE IN CORP FOL INCOME SIX CORP FOR INCOME AND SERVICE AND S	42201	FEDL	HOME	LOAN	BE	COMES	19		06/23/0	9 04/03,	Dd 60/	RC.	.260	50,000,000.00	49, 971, 833.33		
2205 FILL HOWER LOAN BK CONES 19 56 06/23/09 04/03/09 FILL SC 25,000,000 00 04,985,916,67 14,083.38 14,409.90 04/03/09 FILL SC 25,000,000 00 05 04,985,916,67 14,083.38 14,409.90 04/14/09 04/03/09 FILL SC 06/20/09 04/21/14 04/14/09 FILL SC 06/20/09 04/21/14 04/21/09 FILL SC 06/20/09 06/20/09 FILL SC 06/20/09 06/20/09 FILL SC 06/20/09 FILL SC 06/20/09 04/21/14 04/21/09 FILL SC 06/20/09 06/20/09 FILL SC 06/20/09 06/20/09 FILL SC 06/20/20/09 FILL SC 06/20/20/20/20/20/20/20/20/20/20/20/20/20/	2207 FPIL HOW EACHS LAW BK CONES 19 56 06/21/09 04/09/19 PPIC 260 25,000,000.00 24,985,916.57 14/09 04/01/09 04	E								04/14/0	9 04/06,	60/		.260		-28,166.67		-49,971,833.33
2004 GOLLENGUN SIACHS LAPO 19 64/17/69 04/15/19 THE 1.52 50.000.000.00 50.356.340.28 2206 F H LH C 19 64/17/69 04/15/19 THE 1.43 50.000.000.00 50.356.340.28 2207 F H LH C 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 AUTHOR) 2000 50.000.000 00 30.000.000.00 2209 F H H A 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.000.000.00 2209 F H H A 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.000.000.00 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.000.000.00 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.200.200.00 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.200.200.00 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.200.200.00 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.200.200.00 2209 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.200.200.00 2210 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.120.220.30 2210 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.120.220.30 2210 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.120.220.30 2210 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/11/20 PDZ 1.20 50.000.000.00 50.120.220.30 2210 GENEL RIEC CAP. CORP. PDZ 1 19 470.17/20 PDZ 1 10 470.500.000.00 50.000.00 50.120.220.30 2210 GENEL RIEC CAP. CORP. PDZ 1 19 470.500.000.000 50.000.00 50.120.220.30 2210 GENEL RIEC CAP. CORP. PDZ 1 19 470.500.000.000 50.000.000 50.000.000 50.000.00	2206 F H L M C	42202	FEDL	HOME	LOAM	1 BK	COMS	13		06/23/0	9 04/03,	Dd 60/	RC	.260	25,000,000.00	24,985,916.67		
2204 COLINGUA SIACHS LPG 19 54 07/15/10 44/13/09 TUPEC 1.625 50,000,000.00 63,365,340.28 2506 F H L H C 19 546,340.28 11.439 TUPEC 1.000 10.000,000.00 10,00	2204 COLDINAM SINCHS LPG 19 54 07/15/10 04/13/09 THE 1.622 50,000,000.00 61396,340.28 316/14/02 40/15/09 04/15/	6								04/14/0	9 04/06,	60/		.260		-14,083.33		-24.985.916.67
200 F H L M C 19 6 04/15/09 04/15/09 14.439 2007 F H L M C	2206 F H L M C 19 56 04/12/10 9 TH S 10439 11.439	42204	GOLD	WAIN ST	ACHS	LPG		1.9	54	07/15/1	1 04/13,	00 PO	RC .	1.625		50,396,340.28		
2206 F H L M C 19 6 04/21/10 PURC 3.000 30,000,000 00 30,000,000 00 20,000,000 00 20,000,000 00 20,000,00	2207 F H L M C 19 6 04/21/10 04/17/09 TWGC 1.000 10,000,000 10,000,000 00 00 00 00 00 00 00 00 00 00	in in								04/16/0	9 04/16,	60/	.,	1.439		396,340.28		-50,396,340.28
2207 F H L M C 19 6 04/21/09 04/21/19 PRE 3.000 50,000,000 00 50,000,000.00 2208 F M M A 19 70 04/22/09 04/21/19 PRE 3.000 50,000,000 00 50,000,000.00 2209 GROUL RISE CAR CORP PDI 19 70 04/22/10 04/22/10 PRE 1.700 50,000,000.00 2210 GROUL RISE CAR CORP PDI 19 470 04/22/10 04/22/10 PRE 1.411 50,000,000.00 50,122,223.26 2211 GROUL RISE CAR CORP PDI 19 470 04/22/10 04/22/10 PRE 1.411 50,000,000.00 50,122,223.26 2211 GROUL RISE CAR CORP PDI 19 470 04/22/10 PRE 1.411 50,000,000.00 50,122,223.26 2211 GROUL RISE CAR CORP PDI 19 470 04/22/10 PRE 1.421 50,000,000.00 50,122,223.26 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2211 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 470 15,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,123,125 2210 GROUP RISE CAR CORP PDI 19 470 04/22/10 PRE 1.251 50,000,000.00 15,1251 5	2207 F H L M C 19 56 04/21/14 04/71/99 EVER 3.000 56,000,000 05 56,000,000 00 2208 F M H A 19 57 04/23/10 04/21/99 EVER 3.000 56,000,000 05 56,000,000 00 10 10 10 10 10 10 10 10 10 10 10 10 10 1	42206	FH	CMC				1.9	26	04/21/1	4 04/17,	Dd 60/	IRC .	3.000				
2207 F H L M C 19 6 04/21/09 40/21/09 TOO 3,000 50,000,000 00 50,000,000 00 200 200 00 200 00 200 00 200 00 200 00	2207 F H L M C 19 6 04/21/10 14 04/17/19 PURC 1.000 50,000,000 05 50,000,000.00 20 2200 F H M A 19 57 04/29/10 04/270/9 1.000 31.000 50,000,000.00 20 2200 F H M A 19 57 04/29/11 04/270/9 1.000 50,000,000.00 50,000,000.00 20 2200 G H M M M M M M M M M M M M M M M M M M	E								04/20/0	9 04/21,	60/		3.000				-30,000,000.00
2200 F H H A 19 57 04/29/10 04/21/09 PREC 1.700 50,000,000.00 50,000,000.00 2209 GRRU RIMEC CAR CORP PRI 19 47 04/21/11 04/20/20 PREC 1.700 50,000,000.00 50,322,232.26 2210 GRRU RIMEC CAR CORP PRI 19 47 04/21/09 04/29/09 PREC 1.157 50,000,000.00 50,322,232.26 2211 USSA CARTAN CO. 19 54 04/21/09 04/29/09 PREC 2.240 16,000,000.00 16,134.75.56 2211 USSA CARTAN CO. 19 54 04/28/09 04/28/09 PREC 2.240 16,000,000.00 18,134.75.56	2209 F N H A 19 57 04/29/10 04/21/99 2002 1.000 50,000,000.00 50,000,000.00 00 00 00 00 00 00 00 00 00 00 00	42207	FHI	CMC				19	26	04/21/1	4 04/17,	Del 60/	IRC	3.000		50,000,000.00		
19 57 04/29/10 40/21/09 PURC 1.700 56,000,000.00 56,000,000.00 50,000,00	19 57 04/29/10 04/21/09 TWIC 1.700 50,000,000 0 50,000,000 0 0 0 0 0 0 0	6								04/20/0	9 04/21,	60/		3.000				-50,000,000,00
19 47 03/131 04/23/09 PRRC 1.411 50,000,000.00 50,322,223.36 19 47 03/13/14 04/23/09 PRRC 1.411 50,000,000.00 50,322,223.36 19 47 03/13/14 04/23/09 PRRC 1.411 50,000,000.00 50,322,223.36 04/28/09 04/28/09 1.562 0.00,000.00 16,322,223.36 19 54 03/20/29 PRRC 2.240 15,000,000.00 16,133,475,55 1.552 0.00,000.00 15,552	19 47 07/1110 04/23/09 FRRC 1.411 50,000,000.00 50,332,233.26 47 07/1110 04/23/09 FRRC 1.411 50,000,000.00 50,332,233.36 19 47 07/1110 04/23/09 FRRC 1.411 50,000,000.00 50,332,233.36 19 47 07/110 04/28/09 FRRC 1.411 50,000,000.00 50,332,233.36 1.152 04/28/09 04/28/09 FRRC 2.340 16,000,000.00 16,153,475.56 04/28/09 04/28/09 1.962 18.00 18.00 18.153,475.56	42208	FH	M M				19		04/29/1	1 04/21,	00 PO	IRC :	1.700		50,000,000.00		
19 40 3/14/11 40 4/23/09 PRRC 1.411 50,000,000.00 50,322,223.26 11.57 40 3/14/11 40 4/23/09 PRRC 1.411 50,000,000.00 50,322,223.26 40 3/14/12 40 4/23/09 PRRC 1.411 50,000,000.00 50,322,223.26 50 3/20/20 94/23/09 PRRC 2.40 16,000,000.00 16,53,475.56 19 54 0/30/12 40 PRRC 2.40 16,000,000.00 15,34475.56	19 47 1911/11 04/23/09 PRO 1.411 50,000,000.00 50,322,223.26 47 03/14/12 04/23/09 PRO 1.457 0.000,000.00 50,222.23.26 47 03/14/12 04/23/09 PRO 1.411 50,000,000.00 50,222.23.23.26 40 04/23/09 PRO 1.427 50,000,000.00 50,222.23.23.26 40 04/23/09 PRO 2.340 1.620 0.000.00 16,131,475.56 19 04/23/29 04/23/29 PRO 1.420 16,000,000.00 16,131,475.56 19 04/23/29 04/23/29 1.500 0.000.00 10,131,475.56 19 04/23/29 04/23									04/21/0	9 04/29,	60/	.,	1.700				-50,000,000.00
19 47 03/13/10 9 PGRC 1.411 50,000,000.00 50,122,123.26 94/28/09 04/28/09 PGRC 1.411 50,000,000.00 50,122,123.36 94/28/09 04/28/09 PGRC 2.340 15,000,000.00 15,13,475,56 94/28/09 04/28/09 PGRC 2.340 15,000,000.00 15,13,475,56 94 03/28/09 94/28/09 11,955	19 47 07/110 04/28/09 PTRC 1.411 50,000,000.00 50,322,233.26 47 07/110 04/28/09 PTRC 1.411 50,000,000.00 50,322,233.36 60/28/09 04/28/09 PTRC 2.340 16,000,000.00 16,153,475.56 60/28/09 04/28/09 1.962 18.00 16,000,000.00 16,153,475.56	42209	GENT	BLEC	CAP	COR	P FDI	1.9		03/11/1	1 04/23,	DA 60/	IRC .	1.411		50,322,223.26		
19 40 7/14/11 40 4/23/09 PRRC 1.411 50,000,000.00 50,322,223.26 64 703/1909 64/28/09 PRRC 2.340 16,000,000.00 16,133,475.56 19 54 03/28/09 64/28/09 PRRC 2.340 16,000,000.00 16,133,475.56 19 54 03/28/09 64/28/09 PRRC 2.340 16,000,000.00 15,13475.56	19 47 03/13/19 40/23/09 PPRC 1.411 50,000,000.00 50,222,223.26 04/28/09 04/28/09 1.162 2.240 16,000,000.00 16,153,475.56 19 54 03/20/12 04/28/09 PPRC 2.240 16,000,000.00 16,153,475.56 04/28/09 04/28/09 1.362									04/28/0	9 04/28,	60/	. ,	1.157		322,223.26		-50, 322, 223.26
19 54 23/09 04/28/09 1.162 3.240 16,000,000.00 18,153,475,56 04/28/09 078C 2.240 16,000,000.00 16,153,475,56 04/28/09 1.362 1.362	04/28/09 1.162 19 54 03/2012 04/28/09 PURC 2.240 16,000,000.00 16,153,475.56 04/28/09 04/28/09 1.962 1.962	42210	GENT	RLEC	CAP	COR	P FDI			03/11/1	1 04/23,	Dd 60/	IRC .	1.411				
19 54 03/30/12 04/23/09 PURC 2.240 16,000,000.00 16,153,475.56 04/28/09 04/28/09 1.962	19 54 03/30/12 04/23/09 FURC 2.240 16,000,000.00 16,153,475.56 04/28/09 04/28/09 1.962 153,475.56	W.								04/28/0	9 04/28,	60/		1.162		322,223.26		-50,322,223.26
1,962 153.475.56	1.962 153,475.56	42211	USSA	CAPI	TAL	8		19	54	03/30/1	2 04/23,	Dd 60/		2.240	16,000,000.00	16,153,475.56		
		and and								04/28/0	9 04/28	60/		1.962		153.475.56		-16.153.475.56

PAGE: 4 RUN: 05/07/09 11:52:59 CITY/COUNTY OF SAN FRANCISCO MR. MEWLLN RANKIN 415-554-4487 DETAIL PARRACTION RESORT - IXED INCOME 04/01/09 TO 04/19/09 REPORT CHAND TOTALS . ACTIVE TRANSACTIONS .

	PRA VALUE VALUE FACE BOOK VALUE (DISCORT) (ACCEPTOR) (INTEREST) LOSS SETLEMENT TIELD PAR VALUE (DISCORT) (ACCEPTOR) (INTEREST) LOSS SETLEMENT	-1074782116.02	-1,379,238.05 -1,183,729.17 522,123,578.49	40,000,000.00		144,666,737.50	
	(GAIN) / LOSS		-1,183,729.17		204,400.00		
	(INTEREST)		-1,379,238.05		-1,982,507.44	-333,262.50	
	PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)						
PESSELO	PREMIUM/ (DISCOUNT)	3,782,116.02	439,388.73	-204,400.00			
200	BOOK VALUE	1074782116.02 3,782,116.02	-519560611.27 439,388.73	-40,204,400.00 -204,400.00	-2,246,354.18	-144666737.50	
	ORIGINAL PACE VALUE						
	PAR VALUE	PURC 1.472 1671000000.00	SALE 1.123 -52000000.00	CALL 2.886 -40,000,000.00		.500 -14500000.00	
	WEIGHTED YTELD	1.472	1.123	2.886 -	1.629	.500	
	TYPE/ W	PURC 783	SALE	COLL	DATE	MAT .	

* ACTIVE TRANSACTIONS *

CITY/COUNTY OF SAN FARACISCO
HR. WEWLIN RANKING 415-55-4-4-87
DEFALL PRASSICTOR ENTER 115-55-4-4-87
DEFALL PRASSICTOR ENTER 115-55
FUND: 100 POLICE PROPS

PAGE: 5 RUM: 05/07/09 11:52:59

	(GAIN) /LOSS SETTLEMENT		34.375.00		298.750.00		298.750.00		298.750.00		50.142.583.33		50,142,583,33		-100000000.00		-1000000000.00
	(INTEREST) AMORT/ (ACCRET)	-34,375,00		-298,750.00		-298,750,00		-298.750.00		-142,583,33		-142,583,33					
	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)									-50,000,000.00		-50,000,000.00		100,000,000.00		100,000,000.00	
FOOLED FONDS	PAR VALUE ORIGINAL PACE									.870 -50,000,000.00 -50,000,000.00		.870 -50,000,000.00 -50,000,000.00		1.450 100,000,000.00 100,000,000.00		1.200 100,000,000.00 100,000,000.00	
FOOLES	TYP YIELD	2.750	2.750	2.390	2.390	2.390	2.390	2.390	2.390	.870	.870	.870			1.450		1.200
	MAL	INTR		INTR		INTR		INTR		MAT		MAT		PURC		PURC	
FUND: TOO	TRADE/	04/01/09	04/01/09	04/01/09	04/01/09	04/01/09	04/01/09	04/01/09	04/01/09	04/14/09	04/14/09	04/14/09	04/14/09	04/13/09	04/14/09	04/12/09	04/12/09
FOND	BANK BROK MATURITY TRADE/ CASH DATE / ENTRY SETTLE	07/31/09 04/01/09 INTR	04/01/09 04/30/09 04/01/09	12/08/09 04/01/09 INTR	04/01/09 04/30/09 04/01/09	12/08/09 04/01/09 INTR	04/01/09 04/30/09 04/01/09	12/08/09 04/01/09 INTR	04/01/09 04/30/09 04/01/09	19 40 04/14/09 04/14/09 MAT	04/30/09 04/14/09	40 04/14/09 04/14/09 MAT	04/30/09 04/14/09	40 04/14/10 04/13/09 PURC	04/16/09 04/14/09	46 10/13/09 04/15/09 PURC	04/16/09 04/15/09
	NOK 1		60/		60/1		60/1		60/1	40		40		40		46	
	BANK E	19	04/03	19	04/03	19	04/03	13	04/01	19		19		19		13	
	DESCRIPTION/POOL#	42055 FIRST NATIONAL BANK CD		42119 US BAWK COLLATERALIZE		42120 US BANK COLLATERALIZE		42121 US BANK COLLATERALIZE		42122 BA COLLATERAL		42123 BA COLLATERAL		42203 B O A COLLATERIZED		42205 UBOC COLLATERIZED	
	INV #	42055	tom	42119	tom	42120	tom	42121	tom	42122	tom	42123	tom	42203	tom	42205	tom

CITY/COUNTY OF SAM FRANCISCO
HR. HRWLIN RANKIN 415-554-4487
DETAL TANSSACTION REPORT - FIXED INCOME
REPORT GRAND TOTALS

· ACTIVE TRANSACTIONS ·

RUN: 05/07/09 11:52:59 -200,000,000.00 100,285,166.66 SETTLEMENT (GAIN) LOSS -930,625.00 -285,166.66 (INTEREST) AMORTIZATION/ (DISCOURT) (ACCRETION) PREMIUM/ ASSETS 200,000,000.00 -100000000.00 BOOK VALUE ORIGINAL FACE 1.325 200,000,000.00 -1000000000.00 PAR VALUE .870 TYPE/ WEIGHTED 2.402 YIRLD PAR PURC SACK!

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT INVESTY VALUE

(RPIMKT)

INVESTMENTS OUTSTANDING AS OF 04/30/09 MAJOR SORT KEY IS ICC#

PAGE: 1 RUM: 05/07/09 11:53:02

INVEST	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BROK	SAPE	YIM TR	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
		912705044			4000	000000000000000000000000000000000000000	00 002 110 07		
4	10/20/08 10/22/00	114/33044	2 2	000	1 5021	49 264 111 11	99 8750000000	318,222.22 CTMCRDD	732, 166.67
42160 T	T BILL	912795R86	13	9704	.5190	50.000.000.00	49.875.000.00	59.500.00	57.750.00
	02/06/09 01/14/10		47	000	.5125	49,757,750.00	99.75000000000	SUNGARD	
42161 T	T BILL 02/06/09 01/14/10	912795R86	19	9704	.5125	20,000,000.00	19,950,000.00	23,800.00 SUNGARD	23,100.00
CHESTOCKER	O TITLE WORLD IT I AMOUNT OF STREET	•	316/10	_		000 000	00 001 011		
SUBTOTAL	SUBTUTAL (INV Type) II TREASURY BILLS	•	3.31% (М)		.9224	120,000,000.00	119,762,500.00	461,522.22	376,016.67
41870 T NOTE	NOTE	912828FRS	19	100	4.8750	5,000,000.00	5,009,375.20	112,448.20	
	10/26/07 05/15/09		40	000	3.7975	5,080,468.75	100.1875040000	SUNGARD	-71,093.55
41841 T	T MOTE 10/15/07 05/31/09	912828GT1	13	100	4.8750	10,000,000.00	10,037,500.00	203,571.43	
41862 T	T NOTE	912828GY0	19	100	4.6250	5.100.000.00	5.157.375.00	58.642.96	-30, 30%,30
	10/23/07 07/31/09		40	000	3.8643	5,165,542.97	101.1250000000	SUNGARD	-8,167.97
42134 T	T NOTE	912828FP0	19	100	4.8750	25,000,000.00	25,343,750.00	252,503.45	
40108	12/31/08 08/15/09	013000000	93	000	4 6750	25,707,031.25	101.3750000000	SUNGARD	-363,281.25
	12/31/08 08/15/09	912828110	93	000	3407	51.414.062.50	101.1750000000	TE. 505, COC	-726 562 50
42171 T	- NOTE	912828HB9	13	100	4.0000	25,000,000.00	25,312,500.00	168,478.26	
	03/02/09 08/31/09		47	000	.5157	25,435,122.28	101.2500000000	SUNGARD	-117,187.50
42172 T	- MOTE	912828HB9	119	100	4.0000	50,000,000.00	50,625,000.00	336,956.53	
	03/02/09 08/31/09	000000000000000000000000000000000000000	47	000	.5157	50,870,244.57	101.2500000000	SUNGARD	-234,375.00
41993 T	T MOIB 17/86/20 03/16/10	912828HSZ	47	000	1 6773	50,000,000.00	101 201240000	168,478.26	337,889.62
41994 T	T MOTE	CHRCRCTO		100	2 0000	50,000,000,00	50 640 624 00	169 479 26	237 000 67
	03/31/08 02/28/10		4.7	000	1.6772	50,302,734.38	101.2812480000	SUNGARD	10.000.000
A 42097 T		912828JC5	19	100	2.8750	30,000,000.00	30,806,251.20	288,294.20	110,157.45
	10/31/08 06/30/10		47	000	1.4593	30,696,093.75	102.6875040000	SUNGARD	
SUBTOTAL	SUBTOTAL (Inv Type) 12 TREASURY MOTES		8.42% (M)	-	3.5025	330,100,000.00	304.260.499.40	2.262.858.46	785.916.69
					2.1844	305,070,519.21	101.3863710000		-1,579,652.15
A 42195 GI	42195 GR 1.625 01.07.11 TLGP	36967HMG2	1.9	100	1.6250	25,000,000.00	25,168,175.00	127,517.36	675.00
	04/16/09 01/07/11		40	000	1.2309	25,278,090.28	100.6727000000	UPRICE	
A 42196 G	GR 1.625 01.07.11 TLGP	36967HAG2	19	100	1.6250	25,000,000.00	25,168,175.00	127,517.36	2,425.00
A 42169 CT	TI/O/TO COO GET THE CO	See Tues		000	1.2350	25, 276, 340.28	100.6727000000	UPRICE	
	03/18/09 03/11/11	700000000000000000000000000000000000000	24	000	1.8020	25,006,500,00	100.7812500000	STREAMED	196, 312.50
A 42197 C	C 1.625 03.30.11 TLGP	17314JAA1	1.9	100	1.6250	50,000,000.00	50, 266, 300.00	69,965.28	41,300,00
	04/16/09 03/30/11		26	000	1.3908	50,261,111.11	100.532600000	UPRICE	
A 42198 G	ds 1.625 07.15.11 TLGP	38146FAP8	1.9	100	1.6250	50,000,000.00	50,197,050.00	225, 694, 45	
	04/16/09 07/15/11	OH THE PERSON	90	000	1.4391	50,396,340.28	100.3941000000	UPPLICE	-7,450.00
A 42204 U	DIAMEN SACHS LIPS	38146FAF8	13	100	1.6250	20,000,000,00	50, 197, 050, 00	225, 694, 45	
	04/16/09 07/15/11		54	000	1 4391	8C 14C 14C CS	100 194100000	PURSUE WATER	20 404 40

CITY/COUNTY OF SAN PRANCISCO MR. NUMLIN RANKIN 415-54-4487 INVESTMENT INVESTM

(RPTMKT)

PAGE: 2	RUM: 05/07/09 11:53:02	LUE CURR ACCR INT UNREALIZED GAILICE PRICE SOURCE UNREALIZED LOS
		MARKET VALUE
CET VALUE	04/30/09	PAR/SHARES BOOK
INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 04/30/09 MAJOR SORT REY IS ICC#	FUND CPW RATE SAPE YTM TR
CENT INVENT	MAJOR SOR	BROK SAL
THVBST	INVEST	COSIP
		DESCRIPTION PURCHASE MATURITY DATE

	INVEST	DESCRIPTION	CUSIP	BANK	PUND	CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCE THE	THE ACCE INT INDEALITIES CALE
	TOMBER	PURCHASE MATURITY DATE		BROK	SAPE	YIM TR	BOOK	MARKET PRICE	PRICE SOURCE	PRICE SOURCE UNREALIZED LOSS
' ×	42170	HORGAN STANLEY PDIC GTD TLG	61757UAF7	19	100	2.0000	25.000.000.00	25 089 843 75	24 166 67	
				40	000	1 9382	25 037 750 00	100 350375000	CATABATATA	34, 033.73
<	42166	CHENL BLEC CAP CORP PDIC TLGP	36967HAN7	19	100	2.2500	35,000,000.00	35.333.593.75	107 187 50	140 443 75
		03/24/09 03/12/12		40	000	2.0651	35,211,400.00	100.9531250000	STAGARD	140,443.75
<	42164	MORGAN STANLEY PDIC GTD TLGP	61757UANO	19	100	1.5259	25,000,000.00	25,042,968.75	50.864.66	2.643.75
		03/19/09 03/13/12		24	000	1.4704	25,046,683.08	100.1718750000	SUNGARD	
<	42182	2.15	03.27.1 064244A44	13	100	2.1500	5,000,000.00	5,046,093.75	10,152.78	19,143.75
				24	000	1.9628	5,028,443.06	100.9218750000	SUNGARD	
<	42183	2.15	03.27.1 064244A4	19	100	2.1500	20,000,000.00	20,184,375.00	40,611.11	76,375.00
		04/02/09 03/27/12		40	000	1.9629	20,113,972.22	100.9218750000	SUNGARD	
~	42211	USSA CAPITAL CO	90390QAA9	13	100	2.2400	16,000,000.00	16,125,600.00*	30,862.23	0.00
		04/28/09 03/30/12		24	000	1.9620	16,153,475.56	100.7850000000	BOOK	
4	42181	C 2.125 04.30.12 TLGP	17313UAE9	19	100	2.1250	25,000,000.00	25,118,900.00	1,475.69	1,400.00
		04/02/09 04/30/12		47	000	1:9669	25,117,500.00	100.4756000000	UPRICE	
<	42191	BAC 2.1 04.30.12 TLGP	06050BAG6	13	100	2.1000	25,000,000.00	25,158,825.00	1,458.33	65,825.00
		04/02/09 04/30/12		47	000	1.9749	25,093,000.00	100.6353000000	UPRICE	
*	42165	J P MORGAN CHASE TLGP	481247AK0	19	100	2.2000	25,000,000.00	25,115,875.00	103,888.89	
		03/24/09 06/15/12		47	000	2.0469	25,166,361.11	100.4635000000	UPRICE	-3,125.00
<	42177	BAC 2.375 06.22.12 TLGP	06050BAJO	13	100	2.3750	50,000,000.00	50,687,500.00	161,631.95	2,500.00
		04/14/09 06/22/12		40	000	1.9301	50,790,555.56	101.3750000000	SUNGARD	
<	42192	JPM 2.125 06.22.12 TLGP	481247AB4	19	100	2.1250	25,000,000.00	25,055,700.00	190,364.58	
		04/06/09 06/22/12		24	000	1.8572	25,360,972.22	100.2228000000	UPRICE	-151,800.00
<	42178	JPM 2.125 12.26.12 TLGP	481247AM6	19	100	2.1250	25,000,000.00	24,972,656.25	36,892.37	
		04/14/09 12/26/12		54	000	2.1341	25,004,055.56	99.89062500000	SUNGARD	-19,593,75
×	42179	JPM 2.125 12.26.12 TLGP	481247AM6	19	100	2.1250	25,000,000.00	24,972,656.25	36,892.37	
		04/14/09 12/26/12		24	000	2.1180	25,018,280.56	99.89062500000	STUNGARD	-33,818.75
	SUBTOTA	SUBTOTAL (INV Type) IS TREASURY LGP	1	15.334 (M)		1.9337	551,000,000.00	554,096,650.00	1,664,088.03	609, 137.50
						1.7369	554,757,171.16	100.5620050000		-223,237.50
2	42209	42209 GENT, ELEC CAP CORP PULC TICE	36967HBW0	0	9	1 4113	00 000 000	000 07	200 000	
		04/28/09 02/11/11	1	3 5	9 6	1 1565	20,000,000,00	00.7676,920,02	36,003.47	
	42210	CREAT, RIME CAP CORP POTE TIER	36967WAND		9 6	1 4113	50,324,243.26	40 000 437 50	SUNGARD	-331,662.50
		04/28/09 03/11/11		4	000	1.1623	50.322.223.26	99.79687500000	STINCARD	-111 662 50
*	42174	BANK OF AMERICA FDIC GTD TLG	06050BAK7	13	100	9029	26.450.000.00	26.466.531.25	18.642.54	
		03/18/09 06/22/12		4.7	000	.6010	26,492,346.45	100.0625000000	SUNGARD	-25,815.20
						-				
	SUBTOTA	SUBTOTAL (Inv Type) 16 TLGP PLOATER		3.494 (M)	_	1.2525	126,450,000.00	126, 263, 406.25	214,649.48	00.
						1.0429	127, 136, 792.97	99.85243700000		-689,140.20
*	42114	42114 F H L B	3133XJUSS	19	100	5.0000	25,000,000.00	25,906,250.00	170,138.89	
-		12/09/08 03/12/10		24	000	1.9571	25,940,250.00	103.6250000000	SUNGARD	-34,000.00
<	47104	TH L B	3133XR#49	13	100	3.8750	20,000,000.00	20,843,750.00	303,541.67	443,350.00
		11/18/08 12/10/10		24	000	2.8671	20,400,400.00	104.2187500000	SUNGARD	

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT HANKEY VALUE

INVESTMENTS OUTSTANDING AS OF 04/30/09

(RPTMKT)

PAGE: 3 RUN: 05/07/09 11:53:02

			_	CAJOR S	ORT RE	MAJOR SORT KEY IS ICC#	**			
HE	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND C	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
1	42143 F H	# C B	3133XSTV0	19	100	1.7400	28.145.000.00	28.145.000.00	126.511.78	00 0
		01/28/09 01/28/11		47	000	1.7400	28,145,000.00	100.000000000	SUNGARD	
_	42106 F M	NHN	31359MF81	19	100	5.0500	27,250,000.00	29,038,281.25	321,095.83	823,903.75
		11/20/08 02/01/11		54	000	3.3751	28,214,377.50	106.5625000000	SUNGARD	
_	42140 F H	H L B	3133XHB43	13	100	4.8750	10,000,000.00	10,790,625.00	35,208.33	20,225.00
	1	11/50/01 60/51/10		80	000	1.9541	10,770,400.00	107.9062500000	SUNGARD	
		01/15/09 10/05/11	3133XHB43	5 5	000	1 9541	50,000,000.00	107 9052500000	176,041.67	101,125.00
	# 7 7 7 H H	N T. P.	113387843	F 6	100	4 8750	50,000,000,00	53 953 125 00	176 041 67	200 202 200
		02/13/09 10/05/11		54	000	2.0201	53,656,500.00	107.9062500000	SUNGARD	236, 623.00
-01	UBTOTAL (SUBTOTAL (Inv Type) 22 FEDERAL HOWE LOAN BANK		6.16% (M)		4.4204	210,395,000.00	222,630,156.25	1,308,579.84	1.685.228.75
						2.2089	220,978,927.50	105.8153270000		-34,000.00
4	42156 FARRIE HAR	NIE HAR	3136PH0A3	19	9104	2.0000	20,000,000.00	20,118,750.00	88,888.89	118,750.00
		02/11/09 02/11/11	-	47	000	2.0000	20,000,000.00	100.5937500000	SUNGARD	
	42208 F M	M M A A A A A A A A A A A A A A A A A A	31398AWY4	27	000	1 7000	50,000,000.00	49,953,125.00	4,722.22 CTMCRDD	-46 075 00
	42130 F N	A H M	31398ATA0	19	100	4.3300	50,000,000.00	50,437,500.00	559.291.67	
	1	112/30/08 07/28/11		54	000	3.5529	50,947,850.00	100.875000000	SUNGARD	-510,350.00
«	42131 P N		31398ATA0	13	100	4.3300	30,000,000.00	30,262,500.00	335,575.00	
		12/30/08 07/28/11		54	000	3.5529	30,568,710.00	100.8750000000	SUNGARD	-306,210.00
<	42132 F H		31398ATA0	13	100	4.3300	20,000,000.00	20,175,000.00	223,716.67	
	-	01/02/09 07/28/11		54	000	3.5576	20,376,080.00	100.8750000000	SUNGARD	-201,080.00
<	42133 F H	N H A	31398ATA0	13	100	4.3300	50,000,000.00	50,437,500.00	559, 291.67	
	1	01/02/09 07/28/11	Tallooning	# C	000	3.5576	27 325 000 00	27 478 703 33	SUNGARD	-502,700.00
<	42158 FAR	002/06/09 02/03/12	STREAMES	5.4	000	2 3617	27,325,000.00	100 5625000000	141,938.19 CTMCARR	339,513.13
×	42152 P N	NEX	313678209	19	100	4.1800	25,000,000.00	25,031,250.00	229,319,44	
		02/05/09 02/12/13		54	000	3.9493	25, 212, 250.00	100.1250000000	SUNGARD	-181,000.00
<	42126 F R	HHA	31398ARC8	1.9	100	4.1200	50,000,000.00	50,828,125.00	1,001,388.89	
		12/22/08 05/06/13		4.7	000	3.5958	51,313,222.22	101.6562500000	SUNGARD	-221,875.00
<	42127 P H	X M M M	31398ARC8	19	100	4.1200	50,000,000.00	50,828,125.00	1,001,388.89	
		12/22/08 05/06/13	000000000	47	000	3.5958	51, 313, 222. 22	101.6562500000	SUNCARD	-221,875.00
<	à,	12/22/08 05/06/11	31338ARCB	4.7	000	3 5958	20,525,288,89	101 6562500000	400,555.56 CTMCRDD	- 88 750 00
4	42167 P P	W M A RBS	31398AVZ2	1.9	100	2.7500	25,000,000.00	25.281.250.00	91.666.67	
	2	03/20/09 03/13/14		99	000	2.4633	25,347,360.56	101.125000000	STUNGARD	-52,742.50
×	42168 7 1	N M A RBS	31398AVZ2	1.9	100	2.7500	50,000,000.00	50,562,500.00	183, 333, 33	
	-	03/20/09 03/13/14		26	000	2.4633	50,694,721.11	101.1250000000	STINGARD	-105,485.00
	SUBTOTAL	SUBSTOTAL (Inv Type) 23 PRDERAL WATIOWAL MORTGA 13.05 (M)	AL MORTGA 13	.05% (M)		3.5119	467, 325, 000.00	471,725,578.13	4.821.077.09	458.263.13
						3.0816	474,382,933.80	100.9416530000		-2,438,942.50
						-				
4	42184 FE	42184 FEDERAL PARM OR BKS GLORAL	31331GSR1	1.9	100	1.2000	50,000,000.00	50,000,000.00	30,000,00	0.00
		04/13/09 10/13/10		4.1	000	1 2000	50,000,000.00	100.0000000000	STUNCTARD	

CITY/COUNTY OF SAN FRANCISCO

VALUE	00/00/00
ia.	2
MARK	80
F	8
WITH MARKET	1100
JKY.	6
	É
INVENTORY	CIPICPIANTIA
1	THURSTWENT
	ě
LNVESTMENT	200
5	Ě

(RPTHEE)

PAGE: 4 RUN: 05/07/09 11:53:02

				MAJOR	SORT	MAJOR SORT KEY IS ICC	C# C=			
F	DIVEST	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BANK	SAFE	FUND CPN RATE SAFE YTH TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
1	42105 F	***	31331YUD0	19	100	2.8750	19,000,000.00	19,516,562.50	116,836.81	650.512.50
		11/19/08 02/14/11		54	000	3.2029	18,866,050.00	102.7187500000	SUNGARD	
	42102 F	7 7 70 00 00 10 10 10 10 10 10 10 10 10 10 10	31331YG46	19	100		40,000,000.00	40,937,500.00	29,166.67	1,195,900.00
	42159 F	FEDERAL PARM CREDIT	31331GLT	19	9704	2.8000	18,225,000.00	18.133.875.00	131 827 50	
		02/06/09 01/28/14		#	000	2.8868	18, 163, 440.00	99.50000000000	SUNGARD	-18,225.00
6	SUBTOTAL	(Inv Type) 28 PROBRAL PARM CREDIT BAN		3.56% (M)	=	2.1252	127.225.000.00	128.587.937.50	307 830 98	1 946 412 50
						2.2726	126,771,090.00	101.0712810000		-18,225.00
	12115 F	42115 F H L M C BONDS	3137EABQ1	19	100	3.2500	50,000,000.00	51,359,375.00	473,958.33	443,375,00
		12/09/08 07/16/10		54	000	2.0810	50,916,000.00	102.7187500000	SUNGARD	
×	42116 F	H L M C BONDS	3137EABQ1	119	100	3.2500	20,000,000.00	20,543,750.00	189,583.33	177,350.00
	42103	12/09/08 07/16/10	TATABLET	90	000	2.0810	20,366,400.00	26 275 837 50	SUNGARD	
		11/17/08 08/23/10		4.7	000	2.8843	25,957,000.00	105.3437500000	SUNGARD	3/8,937.50
×	12145 F	42145 F R L M C	3128X8GD8	119	100	1.9700	50,000,000.00	50,031,250.00	268,138.89	31,250.00
	4 34104	01/23/09 01/23/12	317080400	6 6	000	1.9700	50,000,000.00	100.0625000000	SUNGARD	
		01/23/09 01/23/12	244646000	2,00	000	1.9700	50,000,000,00	100.0625000000	STINGARD	31,250.00
ζ.	42147 P	HIME	3128X8GD8	19	100	1.9700	50,000,000.00	50,031,250.00	268,138.89	31,250.00
		01/23/09 01/23/12		54	000	1.9700	50,000,000.00	100.0625000000	SUNGARD	
	42148 P	THE PROPERTY OF STREET	3128X8GD8	119	100	1.9700	20,000,000.00	50,031,250.00	268,138.89	31,250.00
		01/23/09 01/23/12	-	*	000	1.9700	20,000,000.00	100.0625000000	SUNGARD	
	61171	01/23/09 01/23/12	312828608	54	000	1.9700	50,000,000.00	100.0625000000	268, 138.89 SUNGARD	31,250.00
	42150 F	FRLMC	3128X8GD8	119	100	1.9700		50,031,250.00	268,138.89	31,250.00
		01/23/09 01/23/12		54	000	1.9700	-	100.0625000000	SUNGARD	
×	42151 F	FHLMC Bonds	3128X8HA3	19	100	2.3000	50,000,000.00	50, 109, 375.00	290,694.44	109,375.00
		01/30/09 01/30/12		47	000	2.3000	20,000,000.00	100.2187500000	SUNGARD	
	42190 F	PHIMC 3 SNC1	3128X8WP5	13	100	3.0000	20,000,000.00	50,015,625.00	41,666.67	15,625.00
	42206 P	DE T. M. C.	2120V0WPC	9 6	000	3.0000	20,000,000,00	100.0312500000	SUNGARD	
		04/21/09 04/21/14	-		000	3.0000	30,000,000.00	100,0312500000	SUNGARD	9,375.00
	42207 F		3128X8WP5	19	100	3.0000	50,000,000.00	50,015,625.00	41,666.67	15,625.00
		04/21/09 04/21/14		26	000	3.0000	50,000,000.00	100.0312500000	SUNGARD	
60	UBTOTAL	SUBTOTAL (Inv Type) 30 FHIMC Bonds	ä	16.01% (M)	•	2.5305	575,000,000.00	578,576,562.50	2,913,416.67	1,337,162.50
*	1916 P	41916 F H L B FLOATER 12/07/07 11/21/09	3133XNP61	19	100	1.0660	50,000,000.00	50,125,000.00	99, 197.22	140,300.00
	41924 P	F H L B FLOATER	3133XXF61	13	100	1.0660	50,000,000.00	50,125,000.00	99,197.22	100,100.00
		12/28/07 11/23/09		4.1	000		50,024,900.00	100.2500000000	SUNGARD	
<	41937 P	P H L B FLOATER OTR ACT 360	3133XMP61	19	100	1.0660	50,000,000.00	50,125,000.00	99,197.22	115,000.00
		07/03/08 77/73/03			000	1.0331	00.000,010,00	000000000000000000000000000000000000000	CONCADO	

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT HARKET VALUE

(RPIMET)

PAGE: 5 RUN: 05/07/09 11:53:02

INVESTMENTS OUTSTANDING AS OF 04/30/09

ICC	
IS	
KRY	
SORT	
MAJOR	

			1	1	=			
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	SAPE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
41938 F H L B FLOATER OTR ACT 360 01/09/08 11/23/09	3133XNF61	19	100	1.0660	50,000,000.00	50,125,000.00	99,197.22 SUNGARD	115,000.00
41939 F H L B FLONTER OTR ACT 360 01/09/08 11/23/09	3133XRF61	19	100	1.0660	4,500,000.00	4,511,250.00	8,927.75 SUNCARD	10,350.00
SUBTOTAL (Inv Type) 31 PHLB FLOATER OTR ACT-36		5.67% (M)		1.0660	204,500,000.00	205,011,250.00	405,716.63	480,750.00
42065 FPCB FLONTER OTR 08/26/08 10/26/09	31331Y6X3	19	100	.7700	50,000,000.00	50,015,625.00	5,347.22 SUNGARD	15,625.00
SUBTOTAL (Inv Type) 33 FFCB FLOATER (JTR ACT-36 1.38k(M)	OTR ACT-36	1.38% (M)		.7700	50,000,000.00	50,015,625.00	5,347.22	15,625.00
42076 F H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XRR28	19	100	.3550	25,000,000.00	24,968,750.00 99.87500000000	739.58 SUNGARD	-31,250.00
SUBTOTAL (Inv Type) 35 PHLB PLOATER MONTHLY	MONTHLY	(M) 469°.		.3550	25,000,000.00	24,968,750.00	739.58	.00
42100 F H L M PLOATER MOWTHLY 09/22/08 09/21/09 42101 F H L M PLOATER MOMTHLY 09/22/08 09/21/09	3128X7CN2 3128X7CN2	47 47 47	100 000 100 000	.4275 .2961 .4275	18,500,000.00 18,510,121.35 50,000,000.00 50,027,355.00	18,500,000.00 100.0000000000 50,000,000.00 100.000000000	2,196.88 SUNGARD 5,937.50 SUNGARD	-10,121.35
SUBTOTAL (Inv Type) 36 PHIMC FLOATER NO ACT-36		1.90% (M)		.2961	68,500,000.00	68,500,000.00	8,134.38	.00
42173 UNION BK W A PDIC GTD TLGP 03/23/09 03/16/12	905266AA0	53	100	1.5200	25,000,000.00 25,041,113.89	25,042,968.75	47,500.00 SUNGARD	9,243.75
SUBTOTAL (Inv Type) 37 WIPG PLOATER		. 69% (M)		1.5200	25,000,000.00	25,042,968.75	47,500.00	9,243.75
4 42110 F W M A DISCOUNT MOTE 12/04/08 08/17/09	313589KW2	119	100	1.2000	49,573,333.33	49,975,000.00	246,666.67 UPRICE	155,000.00
SUBTOTAL (Inv Type) 41 PHHA DISCOUNT NOTES	T NOTES	1.38%(H)		1.2000	\$6,000,000.00	49,975,000.00	246,666.67	155,000.00
A 42200 PEDL HOMR LOAN BX COMS DISC 04/07/09 06/09/09	313385GR1	19	100	.2600	49,979,000.00	49,994,583.33	8,000.00 SUNCARD	1, 583 33

CITY/COUNTY OF SAM FRANCISCO MR. MRWLIN RAMIN 4 LS-554-4487 INVESTMENT INVEST

(RPINKE)

PAGE: 6 RUN: 05/07/09 11:53:02 PAGE:

		INVESTM	MOLJOR	SORT R	MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 04/30/09 MAJOR SORT REY IS ICC#		70/50 : NOV	AON: 05/07/09 11:53:02
INVEST	DESCRIPTION PORCHASE MATORITY DATE	COSTP	BANK	SAFE	FOND CPH RATE SAFE YIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	•	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
42201	42201 PEDL HOME LOAN BK CONS DISC	313385HF6 19 100 .2600 50,000	19	100	.2600	50,000,000.00	.2600 50,000,000.00 49,992,638.89	9,027.78	11,777.78
42202	42202 FEDL HOME LOAN BK CONS DISC 04/06/09 06/23/09	313385HF6	19	1000	.2600		25,000,000.00 24,996,319.44 24,985,916.67 99.98527777778	4,513.89 SUNGARD	5,888.88
SUBTOTA	SUBTOTAL (Inv Type) 43 FEDERAL HOMB LOAM DISC		3.46% (M)	•	.2600	.2600 125,000,000.00 124,983,541.66 .2521 124,936,750.00 99.98683300000	.2600 125,000,000.00 124,983,541.66 .2521 124,936,750.00 99.98683300000	21,541.67	25,249.99

A 2016 FINEDITE NO. DESCOURT NOTES 131377874 7 000 900 20,000,000,00 9 37550000000 42,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	77,000.00	77,000.00	0.00	0.00	0.00	0.00	00.
111397R81 119 9704 9100 119 9704 9100 119 100 3-900 120 000 3-900 121 100 3-900 121 100 3-900 122 100 3-900 123 100 2-7500 124 100 3-600 125 100 3-600 126 1000 127 1000 128 1000 3-6500 128 1000 3-6500 129 1000 3-6500 120 10000 120 10000	42,000.00 SUNGARD	42,000.00	335.83 USERPR	46,597.22	86.11	22,819.44 USERPR	69,838.60
111397R81 119 9704 9100 119 9704 9100 119 100 3-900 120 000 3-900 121 100 3-900 121 100 3-900 122 100 3-900 123 100 2-7500 124 100 3-600 125 100 3-600 126 1000 127 1000 128 1000 3-6500 128 1000 3-6500 129 1000 3-6500 120 10000 120 10000	19,951,000.00	19,951,000.00	100,000,000	5,000,000.00	9	10,000,000,000	15,200,000.00
T NOTRS 13 9704 9000 T NOTRS 554 (H) 000 9076 19 100 3 9000 19 100 2 7500 19 100 2 7500 19 100 10000 19 100 10000 19 100 10000 19 100 10000 19 100 10000 19 100 10000 19 100 10000 19 100 2 6500 19 100 2 6500 19 100 2 6500 19 100 2 6500 19 100 2 6500 19 100 2 6500 10 100000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 10000 10 100000 10 100000 10 100000 10 100000 10 100000 10 1000000 10 100000000	20,000,000.00	20,000,000.00	100,000.00	5,000,000.00	100,000.00	10,000,000.00	:
T ROTES T ROTES WH DEPOSIT	04 .9000 00 .9076	9006.	00 3.9000				2.6803
T NOT		.55 t (M)	19 1	19 1	19 1	63 1	.42% (M)
### ### ##############################		C DISCOUNT NOTES	ANK PUBLI	8	T UNION	a.	PUBLIC TIMB DEPOSIT
	A 42176 PREDDIR MAC DISCOUR 02/06/09 01/08/10	SUBTOTAL (Inv Type) 44 PMC	A 42044 MISSION WATIONAL BA 07/16/08 07/16/05	42055 FIRST NATIONAL BANN 07/31/08 07/31/09	11/03/08 11/03/08	01/18/09 12/20/10	SUBTOTAL (Inv Type) 1010 I

<	A 42124 UNION BANK COLLATERA	19	100	2.5200	50.000.000.00	50.000.000.00	203 000 00	0
	12/04/08 06/04/09	46	000	2.5200	50,000,000.00	-	USERPE	
<	42125 UNION BANK COLLATERA	19	100	2.5200	50,000,000.00		203,000.00	0.00
	12/04/08 06/04/09	46	000	2.5200	50,000,000.00	-	USERPR	
<	42163 COLLATERAL C Ds	19	100	1.3200	25,000,000.00	25,000,000.00	51,333.33	0.00
	03/06/09 09/02/09	40	000	1.3200	25,000,000.00	-	USERPR	
<	42205 UBOC COLLATERIZED	19	100	1.2000	100,000,000.00		53,333,33	00.00
	04/15/09 10/13/09	94	000	1.2000	100,000,000.00		USERPR	
<	A 42117 US BANK COLLATERAL	19	100	2.5200	15,000,000.00		150,150.00	0.00
	12/09/08 11/23/09	\$	000	2.5200	15,000,000.00		USERPR	
<	A 42118 US BANK COLLATERAL	19	9703	2.5200	35,000,000.00	35,000,000.00	350,350.00	0.00
	12/09/08 11/23/09	*	000	2.5200	35,000,000.00		USERPR	
<	42119 US	119	100	2.3900	50,000,000.00	50,000,000,00	99,583,33	0.00
	12/09/08 12/08/09	÷	000	2.3900	50,000,000.00	_	USERPR	
<	42120 US BANK COLLATERALIZE CD	13	100	2.3900	50,000,000.00	50,000,000.00	99, 583.33	0.00
	12/09/08 12/08/09	\$	000	2.3900	50,000,000.00	100.000000000	USERPR	
<	42121 US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	50,000,000,00	99.583.33	00.00
	12/09/08 12/08/09	*			50 000 000 00	•	OLI GEORGE	

CITY/COUNTY OF SAN FRANCISCO MR. MEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT HARKET VALUE

(RPTMXT)

PAGE: 7 RUN: 05/07/09 11:53:02

ICC
IS
KEY
SORT
ğ
MAJOR

INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	COSIP	BROK	PUND C	FUND CPN RATE SAPE YIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 42201 B O A COLLATERIZED 19 100 1.4500 100,000,000.00 100,000,000.00 68,472.22 0.00 04/14/09 04/14/10 40 000 1.4500 100,000,000 100.000000000 USERPR		119	1000	1.4500	19 100 1.4500 100,000,000.00 100,000,000.00 40 000 1.4500 100,000,000.00 100.0000000000	100,000,000.00	68,472.22 USERPR	00.0
SUBTOTAL (Inv Type) 1012 COLLATERAL C DS		14.52% (M)		1.9705	1.9705 525,000,000.00 525,000,000.00 1,378,388.87 .00	525,000,000.00	1,378,388.87	00.
GRAND TOTAL	OTAL			2.2973	2.273 359559500.00 3514551425.44 16,179,896.39 7,861,0276.48 16,139,896.39 -5,051,923.70		358559500.00 3614551425.44 16,179,896.39 7,861,026.48 62,923.29 9.00.8047650000	7,861,026.48

CITY/COUNTY OF SAN PRANCISCO MR. MENLIN RANKIN 415-554-4487

E A R W B D I W C O W B S U W W A R Y O4/01/09 THROCHH O4/30/09 SORT KEYS ARE FUND ICCH MATD FUND: 100 POOLED FUNDS

(EIS / EMMEIS)

PAGE: 1 RUM: 05/07/09 11:53:03

DATE DATE	R COUPON RATE	DESCRIPTION	F	MATURITY	SCHEDULED PAR VALUE	SCHEDULED BOOK VALUE	YTBLD/ 365	DATE SOLD/MAT	RECEIVED THIS PER	TOTAL/NET EARNINGS
		.0850 T BILL		04/02/09	25,000,000.00	24,994,923.61	980	MATURED	5,076.39	59.03
12139 01/06/09	ĺ	O850 T BILL		04/05/09	20,000,000.00	49,989,847.22	980.	MATURED	10,152.78	118.06
12098 10/31/08		9400 T BILL		04/23/09	50,000,000.00	49,772,833.34	.957	.957 MATURED	227,166.66	28,722.22
12099 10/31/08		.9400 T BILL .		04/23/09	20,000,000.00	19, 909, 133.33	.957	. 957 MATURED	90,866.67	11,488.89
12094 10/29/08	-	1.4800 T BILL		10/22/09	50,000,000.00	49, 264, 111.11	16.239	16.239 04/16/09	645,326.39	328,770.83
12095 10/29/08		1.4800 T BILL		10/22/09	50,000,000.00	49, 264, 111.11	1.523			61,666.66
SUBTOTAL (IC	C#) 11 TR	SUBTOTAL (ICC#) 11 TREASURY BILLS	1.36% (C)	175 DAYS	50,000,000.00	49, 264, 111.11	4.111		978,588.89	430,825.69
11870 10/26/07	-	8750 T NOTE		05/15/09	5.000.000.00	5.080.468.75	3 818			15 042 66
11841 10/16/07	*	8750 T WOTE		05/31/09	10.000,000.00	10.096.484.38	4.253			35 297 41
11862 10/23/07	*	.6250 T ROTE		07/31/09	5,100,000.00	5,165,542.97	3.888			16.508.57
12134 12/31/08	4.8750	T NOTE		08/15/09	25,000,000.00	25,707,031.25	.358			7.561.13
12135 12/31/08	*	.8750 T NOTE		08/12/09	50,000,000.00	51,414,062.50	.358			15, 122, 26
	•	T - NOTE		08/31/09	25,000,000.00	25,435,122.28	.512			10,694.13
	*	.0000 T - MOTS		08/31/09	50,000,000.00	50,870,244.57	.512			21,388.26
11993 03/31/08	8 2.0000	T NOTE		02/28/10	50,000,000.00	50,302,734.38	1.657			68,528,85
11994 03/31/08	8 2.0000	T MOTE		02/28/10	50,000,000.00	50,302,734.38	1.657			68.528.85
12096 10/31/08	8 2.8750	T NOTE		06/30/10	50,000,000.00	51, 160, 156.25	25.569	25.569 04/16/09	608,425.41	537,581,80
		2.8750 T NOTE		06/30/10	30,000,000.00	30,696,093.75	1.469			37,074.58
	Ċ	8750 UNITED STATES	TREAS WES	03/31/11	50,000,000.00	49,932,633.20	7.156	7.156 04/14/09	48,945.52	48,945.52
12187 04/09/09	•	8750 UNITED STATES TREAS	TREAS NTS	03/31/11	50,000,000.00	49,932,633.20	7.156	04/14/09	48,945.52	48,945.52
12188 04/09/09		8750 UNITED STATES	TREAS NTS	03/31/11	50,000,000.00	49,932,633.20	7.156	7.156 04/14/09	48,945.52	48,945.52
12189 04/09/09	·	8750 UNITED STATES	TREAS NTS	03/31/11	50,000,000.00	49,932,633.20	7.156	7.156 04/14/09	48,945.52	48,945.52
SUBTOTAL (IC	C#) 12 TR	SUBTOTAL (ICC#) 12 TREASURY NOTES	8.44¢(C)	203 DAYS	203 DAYS 300,100,000.00 305,070,519.21	305,070,519.21	3.443		804,207.49 1,030,010.58	1,030,010.
12195 04/16/09		1.6250 GR 1.625 01.07.11 TTGP	T.11 TLGP	01/07/11	25.000.000.00	25.278.090.28	1.246			12 946 31
12196 04/16/09	-	.6250 GB 1.625 01.07.11 TLGP	7.11 TLGP	01/07/11	25.000,000.00	25.276.340.28	1.250			12 986 91
12169 03/18/09	-	. 8000 GENT, ELEC CAP CORP PDIC	CORP PDIC	03/11/11	25.000,000.00	25.006,500.00	1.827			37 541 50
12197 04/16/09	-	.6250 C 1.625 03.30.11 TLGP	11 TLGP	03/30/11	50.000.000.00	50.261.111.11	1.410			29 120 65
12198 04/16/09	_	6250 GB 1.625 07.15.11 TLGP	5.11 TLGP	07/15/11	50,000,000.00	50,396,340,28	1.454			30, 113, 32
12204 04/16/09	_	6250 GOLLMAN SACHS LPG	LPG	07/15/11	50,000,000.00	50,396,340.28	1.454			30,113,32
	9 2.0000	MORGAN STANLEY PLIC GID	rbic ord	09/22/11	25,000,000.00	25,037,750.00	1.965			40.435.69
	•	2.2500 GENL ELEC CAP CORP FDIC	CORP FDIC	03/12/12	35,000,000.00	35,211,400.00	2.091			60,500.92
	_		r FDIC GTD	03/13/12	25,000,000.00	25,046,683.08	1.490			30,680.55
			r.BWP 2.15	03/27/12	5,000,000.00	5,028,443.06	1.988			7,942.70
		BK OF THE WEST. BMP 2.15	r.BWP 2.15	03/27/12	20,000,000.00	20,113,972.22	1.988			31,765.50
		USSA CAPITAL CO	8	03/30/12	16,000,000.00.	16, 153, 475.56	1.984			2,633.53
		C 2.125 04.30.12 TLGP	.12 TLGP	04/30/12	25,000,000.00	25, 117, 500.00	1.986		41,319.44	39, 763.55
	•	1.1000 BAC 2.1 04.30.12 TLGP	TIZ TIGP	04/30/12	25,000,000.00	25,093,000.00	1.994		40,833.33	39,892.19
2165 03/24/09	-	. 2000 J P MORGAN CHASE TIGP	ASIR TIGP	06/15/12	25,000,000.00	25, 166, 361.11	2.069			42,805.35
	•	2.3750 BMC 2.375 06.22.12 TLGP	22.12 TIGP	06/22/12	20,000,000.00	50, 790, 555.56	1.948			46,080.68
2747 04/06/04		20 361	22 44 60		000000000000000000000000000000000000000	-				

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(BIS / BRNBIS)

E A R N E D I N C O M B S U M M A R Y 04/01/09 THROUGH 04/30/09 SORT KAYS ARE FUND I CC# NATD FUND: 100 POOLED FUNDS

PAGE: 2 RUN: 05/07/09 11:53:03

TOTAL/NET EARNINGS	25,184.26 25,005.39	577,981.26	4,868.04 4,868.04 13,274.65	23,010.73	42,578.24	78,915.25	86,750.39	404,347.63	-183,082.21	4,722.22	90 000 00	60,125.69	150,314.22	82,745.80	151,929.82	20.727.82	51.783.27	103,566.54	875,072.92	30,000.00	50,439.45	96,190.58	176,630.03	88,361.87	35,344,74
INCOME RECEIVED THIS PER		82,152.77		00.		108,333.33	352,083.33	1,002,083.33	90, 738.89										90,738.89			469,583.33	469,583.33		
DATE SOLD/MAT								1	04/01/09																
YIRLD/ 365	2.163	1.807	1.177	.766	1.997	3.403	2.021	2.224	M.D.	1.724	3.586	3.590	3.590	3.993	3.602	3 602	2.486	2.486	2.798	1.217	3.253	2.942	2.424	2.111	2.111
SCHEDULED BOOK VALUE	25,004,055.56 25,018,280.56	554,757,171.16	50,322,223.26 50,322,223.26 26,492,346.45	127,136,792.97	25,940,250.00 20,400,400.00 28,145,000.00	28,214,377.50	53,852,000.00	220,978,927.50	40,204,400.00	50,000,000.00	30,568,710.00	20,376,080.00	50,940,200.00	25,212,250.00	51,313,222.22	20. 525, 28B. 89	25,347,360.56	50,694,721.11	427,238,905.00	50,000,000.00	18,866,050.00	39,741,600.00	108,607,650.00	50,916,000.00	20,366,400.00
SHARES / SCHEDULED PAR VALUE	25,000,000.00	551,000,000.00	50,000,000.00 50,000,000.00 26,450,000.00	777 DAYS 126,450,000.00 127,136,792.97	25,000,000.00 20,000,000.00 28,145,000.00	10,000,000.00	50,000,000.00	210,395,000.00	40,000,000.00	50,000,000.00	30,000,000,00	20,000,000.00	20,000,000.00	25,000,000.00	50,000,000,00	20.000.000.00	25,000,000.00	50,000,000.00	1199 DAYS 420,000,000.00 427,238,905.00	50,000,000.00	19,000,000.00	40,000,000.00	622 DATS 109,000,000.00 108,607,650.00	50,000,000.00	20,000,000.00
TICKER / MATURITY DATE	12/26/12	958 DAYS	03/11/11 03/11/11 06/22/12	777 DAYS	03/12/10 12/10/10 01/28/11	02/07/11	10/05/11	730 DAYS	04/01/11	04/29/11	07/28/11	07/28/11	07/28/11	02/12/13	05/06/13	05/06/13	03/13/14	03/13/14	SYAG 9911	10/13/10	02/14/11	04/21/11	622 DAYS	01/16/10	01/16/10
DESCRIPTION	M 2.125 12.26.12 TLGP M 2.125 12.26.12 TLGP	URY LGP 15.35% (C)	1.4113 GENL ELEC CAP CORP FDIC 1.4113 GENL ELEC CAP CORP FDIC .6506 BANK OF AMERICA FDIC GTD	FLOATER 3.52% (C)	N L B H L B	HHA	RIB	AL HOME LOA 6.12%(C)	HHA	X X X X X X X X X X X X X X X X X X X	×	x	X :	E 2	< 4 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	×	x	W M A RBS	SUBTOTAL (ICC#) 23 FEDERAL MATIONAL 11.834(C)	1.2000 PRDERAL PARM CR BKS GLOB		8	AL PARM CRR 3.01%(C)	PHLM C BONDS	3.2500 F H L M C NONDS
COUPON	2.1250 JPM 2.1250 JPM	15 TREAS	1.4113 GE 1.4113 GE .6506 BA	16 TLGP	S.0000 FHLB 3.8750 FHLB 1.7400 FHLB	5.0500 F M M A	4.8750 F	22 PEDERAL HOME	3.1250 P	1.7000 F	4.3300 F	4.3300 F	4.3300 F	4 .1800 F M	4 1200 F	4.1200 F	2.7500 P	2.7500 ₽	23 PEDER	1.2000 FF	2.8750 F	2.6250 F F	28 PEDERAL PARM	3.2500 %	3.2500 F
85	12178 04/14/09 2	SUBTOTAL (ICC#) 15 TREASURY LGP	04/28/09 04/28/09 03/18/09	SUBTOTAL (ICC#) 16 TLGP PLOATER	12/09/08 11/18/08 01/28/09	11/20/08	02/13/09	SUBTOTAL (ICC#)	60/90/10	04/29/09		01/05/00		02/02/03			03/20/09	03/20/00	OTAL (ICC#)			2102 11/10/08	SURTOTAL (ICC+)		12116 12/09/08
THV NO.	42178	SUBTC	42209 42210 42174	SUBT	42114 42104 42143	42140	42157	SUBT	42142	42208	42131	42132	42133	42152	42125	42128	42167	42168	SUBT	42184	42105	42102	SUBL	42115	42116

CITY/COUNTY OF SAN FRANCISCO MR. NUMLIN RANKIN 415-554-4487

(EIS / EDWEIS)

E A R N E D I N C O M E S U M M A R Y
04/01/09 THROUGH 04/10/09
SORT KAYS ARE FUND I CCH MATD
FUND: 100 FOOLED FUNDS

PAGE: 3 RUM: 05/07/09 11:53:03

TOTAL/NET EARNINGS	62,190.08 82,083.33 82,083.33 82,083.33 82,083.33 82,083.33 41,666,67	165, 563.34 165, 599.86 45, 056.82 43, 343.39 43, 978.07 3, 958.07 112, 924.71	32,083.33 32,083.33 32,083.33	9,045.78 6,533.65	30,737.61 30,737.61 202,375.00 50,000.00
INCOME RECEIVED THIS PER		.00 230,444.44 161,155.56 161,155.56	96,250.00 96,250.00 96,250.00	9,536.75 7,497.87 20,264.50	1.493 .00 7.095 04/22/09 399,041.67
DATE SOLD/MAT		2.189 17.254 04/08/09 1.097 1.0054 1.070 1.070 1.070 3.053 04/28/09 3.053 04/28/09			04/22/09
YIRLD/ 365	2.915 1.997 1.997 1.997 1.997 1.997 2.332 3.042 3.042	2.189 17.254 1.097 1.070 1.070 1.070 3.053	.781	.429	1.493
SCHEDULED BOOK VALUE	25, 957, 000. 00 50, 000, 000. 00	577, 239, 400.00 49, 984, 700.00 50, 024, 900.00 50, 010, 000.00 50, 010, 000.00 50, 010, 000.00 50, 010, 000.00	50,000,000.00 50,000,000.00 50,000,000.00	25,000,000.00 18,510,121.35 50,027,355.00 68,537,476.35	25,041,113.89 25,041,113.89 49,573,333.33
SHARES / SCHEDULED PAR VALUE	25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	575,000,000.00 577,239,400.00 50,000,000.00 49,944,700.00 50,000,000.00 49,944,700.00 50,000,000.00 50,004,000.00 50,000,000.00 50,004,000.00 4,500,000.00 60,001,000.00 4,500,000.00 60,001,000.00 50,000,000.00 60,001,000.00	207 DAYS 204,500,000.00 204,530,500.00 10/26/09 50,000,000.00 50,000,000.00 179 DAYS 50,000,000.00 50,000,000.00 12/28/09 25,000,000.00 25,000.000.00	25,000,000.00 18,500,000.00 50,000,000.00	25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00
TICKER / MATURITY DATE	08/23/10 01/23/12 01/23/12 01/23/12 01/23/12 01/23/12 01/23/12 04/21/14	11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09 11/23/09	207 DAYS 2 10/26/09 179 DAYS	242 DAYS 09/21/09 09/21/09	03/16/12 1051 DAYS 08/17/09 08/17/09
DESCRIPTION	1,2000 FH LM C 1,2000 FH LM C 1,2000 FH LM C 2,2000 FH LM C 2,2000 FH LM C 3,2000 FH LM C	30 FRLMC Bornda 15.984 (C) 1091 DNYS 10666 P H L B FLOATER 17/23/09 10666 P H L B FLOATER 17/23/09 10666 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 10667 P H L B FLOATER OF A 17/23/09 107	SUBSTOTAL (ICC#) 31 PRIAB PLOMTER GTR 5.664 (C) 2265 08/26/08 .7700 PPCB PLOMTER GTR 1.384 (C) SUBSTOTAL (ICC#) 33 PPCB PLOMTER GTR 1.384 (C) 2005 09/18/08 .3550 P R L B PLOMTER WORTHLY	35 FILE FLONTER MONTHLY 4275 F H L M FLONTER MONTHLY 4275 F H L W PLONTER MONTHLY 36 FFILMC PLONTER MO 1.904 (C)	H A FDIC GTD TL. 694 (C) ISCOUNT NOTE ISCOUNT NOTE
RATE	5.1250 1.9700 1.9700 1.9700 1.9700 2.3000 2.3000	30 FHLMC 1.0660 F 1.0660 F 1.0660 F 1.0660 F 1.0660 F	31 FHL.		37 MTF 1.2000
PORCHASE	11/17/06 01/23/09 01/23/09 01/23/09 01/23/09 01/23/09 01/23/09 04/21/09	TAL (ICC#) 12/07/07 12/07/07 12/28/07 01/09/08 01/09/08 01/09/08	SUBTOTAL (ICC#) 12065 08/26/08 SUBTOTAL (ICC#) 12076 09/18/08	SUBTOTAL (ICC#) 12100 09/22/08- 12101 09/22/08 SUBTOTAL (ICC#)	SUBTOTAL (ICC#) 37 MIPG FLONTER SUBTOTAL (ICC#) 37 MIPG FLONTER 42109 12/04/08 1.2000 F N M A D 42110 12/04/08 1.2000 F N M A D
INV NO.	4216 42146 42146 42147 42148 42149 42150 42150 42150 42150 42150 42206	41915 41916 41924 41937 41938 41939 41940 41940	\$087 \$087 \$087 \$2076	\$UBTA 42100 42101 \$UBTA	42109 42109

CITY/COUNTY OF SAN WRANCISCO

(BIS / ERWEIS)

EARNED INCOME SUMMARY
04/01/09 THROUGH 04/30/09
SORT KEYS ARE PUND ICC# MATD
FUND: 100 POOLED FUNDS

PAGE: 4 RUM: 05/07/09 11:53:03

TOTAL/NET EARNINGS	252,375.00	8,000.00 9,027.78 4,513.89	21,541.67	80,386.11	80,386.11	325.00 11,458.33 83.33 22,083.33	33,949.99	15, 708.33 105, 700.00 105, 700.00 27, 500.00 53, 333.33 31, 500.00 99, 583.33 99, 583.33	720,972.20	5,177,289.66
INCOME RECEIVED THIS PER	399,041.67		.00	161,636.11	161,636.11	34,375.00	34,375.00	142,583.33 142,583.33 142,583.00 298,750.00 298,750.00	1,181,416.66	5,890,128.82 6,177,289.66
DATE SOLD/MAT				5.285 04/29/09				882 MATURED 555 MATURED 555 555 217 217 423 423 470		
YIELD/ 365	3.644	.243	.256	5.285	5.285	3.954 2.788 1.014 2.687	2.717	. 882 2.555 2.555 1.338 1.217 1.217 2.555 2.423 2.423 1.470	1.979	
SCHEDULED BOOK VALUE	49,573,333.33	49,979,000.00 49,971,833.33 24,985,916.67	124,936,750.00	19,827,777.78	00.	100,000.00 5,000,000.00 100,000.00 10,000,000.00	15,200,000.00	50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 115,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	490,000,000.00	3423112650.52
SHARES / SCHEDULED PAR VALUE	50,000,000.00	50,000,000.00 50,000,000.00 25,000,000.00	48 DAYS 125,000,000.00	20,000,000.00	00.	100,000.00 5,000,000.00 100,000.00	15,200,000.00	50,000,000.00 50,000,000.00 50,000,000.00 100,000,000.00 115,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	192 DAYS 490,000,000.00 490,000,000.00	3395145000.00
TICKER / MATURITY DATE	109 DAYS	06/09/09 06/23/09 06/23/09	48 DAYS	08/10/00	0 DAYS	07/16/09 07/31/09 11/03/09 12/20/10	426 DAYS	04/14/09 04/14/09 06/04/09 06/04/09 09/02/09 10/13/09 11/23/09 12/08/09 12/08/09	192 DAYS	665 DAYS
*	1.37% (C)	BK CONS D BK CONS D BK CONS D	3.46% (C)	T NOTE		DAL BANK PU BANK CD PREDIT UNIO	.42% (C)	LATERA LATERA Ne (ZED TERAL TERAL TERALIZE CO TERALIZE CO TERALIZE CO	13.56% (C)	- ASSETS
DESCRIPTION	41 FINIA DISCOUNT NO	2600 FEDL HOME LOAM 2600 FEDL HOME LOAM	43 PEDERAL HOMB LOA	F M C DISCOUNT	44 PMC DISCOURT NOT	3.9000 MISSION NATIONAL BANK PU 2.7500 FIRST NATIONAL BANK CD 1.0000 MISSION AREA CREDIT UNIO 2.6500 FIRST NATIONAL BANK P	SUBTOTAL (ICC#) 1010 PUBLIC TIME DE	## ### OF A COLLAMPROAL ### FOR THE APPROACH APPROACH APPROACH APPROACH APPROACH ### FOR THE APPROACH APPROACH APPROACH APPROACH ### FOR THE APPROACH	SUBTOTAL (ICC#) 1012 COLLATERAL C D	OLED FUNDS
RATE		.2600 FEDL .2600 FEDL .2600 FEDL		1.2500 F M C	44 PMC	3.9000 2.7500 1.0000 2.6500	1010 P	.8700 2.5200 2.5200 1.3200 1.2000 2.5200 2.3900 2.3900 1.4500	1012 C	100 PC
PURCHASE DATE	SUBTOTAL (ICC#)	42200 04/07/09 42201 04/06/09 42202 04/06/09	SUBTOTAL (ICC#)	42108 12/05/08	SUBTOTAL (ICC#)	12054 07/16/08 12055 07/31/08 12107 11/03/08 12199 01/18/09	OTAL (ICC#)	12/17/08 12/17/08 12/04/08 12/04/08 03/06/09 04/15/09 12/09/08 12/09/08 12/09/08	OTAL (ICC#)	SUBSTOTAL (FUND) 100 POOLED FUNDS
INV NO.	SUBIX	42200 42201 42202	SUBT	42108	SUBT	42044 42055 42107 42199	SUBT	42122 42123 42124 42125 42163 42107 42117 42120 42120	SUBT	SURT

CITY/COUNTY OF SAN FRANCISCO

(EIS / ERWEIS)

EARMED INCOME SUMMARY
04/01/09 TRECORD 10/19/09
SORT KEYS ARE FUND ICCH MATD
FUND: 100 FOOLED FUNDS

PAGE: 5 RUM: 05/07/09 11:53:03

TOTAL/HET RARNINGS DATE RECEIVED SOLD/MAT THIS PER YIELD/ SCHEDULED BOOK VALUE LIABILITIES SCHEDULED PAR VALUE SHARES / MATURITY TICKER / ASSETS DESCRIPTION PURCHASE COUPON DATE RATE PUND STATISTICS

.000

AVERAGE DALLY INVESTMENT BALLANCE :3,236,696,691.00
SARRINGO PATERRET YTELD THIS PRINCEO :3,322
WEIGHTEN SAY YTELD AT BED OF PRESCO :1,373
TOTAL INTEREST BARRED FOR FUTURE RECEIPT: 10,454,583.13

CITY/COUNTY OF SAN TRANCISCO

(EIS / ERWEIS)

EARMED INCOMESUMMARY 04/01/09 THROUGH 04/30/09 SORT KEYS ARE FUND ICC# MAID FUND: 9703 SFUED TRANS 08-09

PAGE: 6 RUN: 05/07/09 11:53:03

D TOTAL/NET	73,500.00	.00 73,500.00	00.003,57 00.		
INCOME TR RECEIVED //WAT THIS PER					
YIRLD/ DATE 365 SOLD/MAT	2.555	2.555			
SCHEDULED Y BOOK VALUE	11/23/09 35,000,000.00 35,000,000.00	.97%(C) 207 DAYS 35,000,000.00 35,000,000.00	35,000,000.00 35,000,000.00	000 ·	
SCHEDULED PAR VALUE	35,000,000.00	35,000,000.00	35,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00	LIABILITIES	
TICKER / MATURITY DATE	11/23/09	207 DAYS	207 DAYS	2.555 350,350.00	
DESCRIPTION	42118 12/09/08 2.5200 US BANK COLLATERAL 11/23/09 35,000,000.00 35,000,000.00 2.555	SUBTOTAL (ICC#) 1012 COLLATERAL C D .97%(C)	STEPUTAL (FURIO) 9703 SPUSET SPUSE 08-09- ASSETS 207 DAYS 35,000,000.00 35,000,000.00 STEPUTAL (FURIO) 9703 SPUSET TANNS 08-09- NET 35,000,000.00 35,000,000.00	35, 1000 11 RECEIPT:	
RATE	2.5200	() 1012 C	S 5076 (0	VESTMENT VIRLD THI LD AT END ARMED POR	
V PURCHASE	118 12/09/08	UBTOTAL (ICC)	UBTOTAL (FUN	PUND STATISTICS AVEGAGE DALLY INVESTMENT BALANCE RAGORD THTREBST YIELD THIS PROLOD VECOURD NO THESE SACOD TOTAL INTRESS BACORD FOR FUTURE BE	
INV NO.	42	Ø	on on	AVER BARB WEIG TOTA	

CITY/COUNTY OF SAN FRANCISCO NR. MEMBIN RANKIN 415-554-4487

EARMED INCOME SUMMARY 04/01/09 THROUGH 04/30/09 SORT REYS ARE FOND ICCH MATD PUND: 9704 SPUGD BORDS 2006B

(EIS / ERNEIS)

PAGE: 7 RUM: 05/07/09 11:53:03

TOTAL/WET EARWINGS	21,250.00	29,750.00	33,333.33	86,826.02	43,728.63	43,728.63	15,000.00	15,000.00	175,304.65	175,304.65		
INCOME RECEIVED THIS PER		00.		00.		00.		00.	00.	00.		٠
DATE SOLD/MAT												
YIELD/ 365	.520	.520	2.028	2.241	2.929	2.929	.920	.920				
SCHEDULED BOOK VALUE	49,757,750.00 19,903,100.00	69,660,850.00	20,000,000.00	47,144,028.80	18,163,440.00	18,163,440.00	19,832,000.00	19,832,000.00	154,800,318.80	154,800,318.80	000	000.
SHARES / SCHEDULED PAR VALUE	50,000,000.00	70,000,000.00	20,000,000.00	47,325,000.00	01/28/14 18,225,000.00	18,225,000.00	20,000,000.00	20,000,000.00	613 DAYS 155,550,000.00 154,800,318.80	155,550,000.00 154,800,318.80	LIABILITIES	
TICKER / MATURITY DATE	01/14/10	259 DAYS	02/11/11 02/03/12	857 DAYS	01/28/14	.50% (C) 1734 DAYS	01/08/10	253 DAYS	613 DAYS 1		318.80	505.617.83
		1.93% (C)		1.30% (C)	TIOS	.50% (C)	COUNT	.55 t (C)	B- ASSETS	B- NET	ASSETS : 154,800,318.80	
DESCRIPTION	5190 T BILL 5190 T BILL	ASURY BILLS	2.0000 PANNIE MAE 2.1250 PANNIE MAE	SUBTOTAL (ICC#) 23 FEDERAL NATIONAL 1.30%(C) 857 DAYS 47,325,000.00 47,144,028.80	42159 02/06/09 2.8000 FEDERAL FARM CREDIT	SUBTOTAL (ICC#) 28 PEDERAL PARM CRE	.9000 PREDDIE MAC DISCOUNT	44 FMC DISCOUNT NOT	SUBTOTAL (FUND) 9704 SPUSD BOWDS 2006B- ASSETS	SUBTOTAL (FUND) 9704 SPUSD BONDS 2006B- NET	BALANCE S PERIOD	TOTAL INTEREST BARNED FOR PUTURE RECEIPT:
RATE	.5190	11 778	2.1250	23 PBD	2.8000	28 PED	.9000	**	9704 8	9704 S	STMENT RLD THI	MED POR
PURCHASE	42160 02/06/09 42161 02/06/09	SUBTOTAL: (ICC#) 11 TREASURY BILLS	42156 02/11/09 42158 02/06/09	COTAL (ICC#)	05/06/00	COTAL (ICC#)	42176 02/06/09	SUBTOTAL (ICC#)	TOTAL (FUND)	TOTAL (FUND)	FUND STATISTICS AVERAGE DALLY INVESTMENT BALANCE BARNED BYTERSTY YIELD AT 18 PREJOD THE PREJOD	HIEREST BAR
THY NO.	42160	SUBL	42156	SUBL	42159	SUBL	42176	SUBL	Storen	SUBL	PUR AVERAGE BARNED WETGET	TOTAL

5,890,128.82 6,426,094.31

100.00%(C) 658 DAYS 3585695000.00 3612912969.32 2.282

GRAND TOTAL

CITY AND COUNTY OF SAN FRANCISCO





José Cisneros TREASURER

PAULINE MARY Chief Assistant Treasurer

Newlin Rankin Chief Investment Officer

June 9, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco. Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to May 31, 2009:

	Pooled	All
Interest Received	\$76,502,323	\$78,622,163
Total Net Earnings	\$67,340,725	\$69,249,437
Earned Income Yield	2.447%	2.446%
Average Age of Portfolio	578 Days	571 Days

Total cost of the securities on hand as of May 31, 2009 was \$3,340,526,012 with a market value of \$3,342,563,338 plus fixed assets accrued interests of 4,787,235. The earned yield for the month of May 2009 is 2,122%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of April 30, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

José Cisneros Treasurer

Enc.

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller - Internal Audit Division - YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Mary
Transportation Authority - David Murray, San Francisco Public Library - 2 copies
Office Copy

GOVERNMENT DOCUMENTS DEPT

IIIN 1 1 200 I

SAN FRANCISCO PUBLIC LIBRARY

City Hall Rm. 140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 5/31/09

PAGE: 1 RUN: 06/01/09 10:31:53

ALL FUNDS

TOTAL	78,622,163.07	69,249,436.71	N/A 3,084,201,556.20	2.446	N/A 3,340,526.011.62	N/A 3,335,043,829.99	1.794	Z	N/N	÷
POSITS	N/A	N/A	N/N	N/A	N/A	N/A	N/N	N/A	N/N	
ASSETS LIABILITIES	716,486.64	817,582.32	27,547,462.69	3.234	15,300,000.00	15,300,000.00	2.985	394.79	394.79	
	00.	00.	00.	000.	00.	00.	000.	00.	00.	
ASSETS LIABILITIES ASSETS	77,905,676.43	68,431,854.39	3,056,654,093.51	2.439	3,325,226,011.62	3,319,743,829.99	1.789	571.20	499.38	
	TOTAL INCOME RECEIVED IN THIS PERIOD:	TOTAL NET EARNINGS THIS PERIOD:	. AVERAGE DAILY PORTFOLIO BALANCE:	EARNED INCOME YIELD THIS PERIOD:	END OF PERIOD PORTFOLIO BALANCE:	CURRENT AMORTIZED BOOK VALUE:	WEIGHTED AVERAGE YIELD AT END OF PERIOD:	WEIGHTED AVERAGE DAYS TO MATURITY:	WEIGHTED AVERAGE DAYS TO CALL:	NET PORTFOLIO YIELD, 365-DAY BASIS:

TES RENEST

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTIC 7/01/08 THROUGH 5/31/09

FASE: 06/01/09 10:37 .

POOLED FUNDS 100 FUND:

	ASSETS LIABILITIES ASSETS IJARILITIES	URITIES	ASSETS	POSITS	a many da
					II.IAI.
TOTAL INCOME RECEIVED IN THIS PERIOD:	75,785,836.70	00.	716,486.64	N/A	76,502,323.34
TOTAL NET EARNINGS THIS PERIOD:	66,523,142.18	00.	817,582.32	N/A	67,340,724.5
AVERAGE DAILY PORTFOLIO BALANCE:	2,971,336,644.99	00.	27,547,462.69	N/A	N/A 2,998.884 167
EARNED INCOME YIELD THIS PERIOD:	2.439	000.	3.234	N/N	-
END OF PERIOD PORTFOLIO BALANCE:	3,132,210,263.29	00.	15,300,000.00	N/A	N/A 3,147,510,26 ' '0
CURPENT AMORTIZED ROOK VALUE:	3,126,731,938.33	00.	15,300,000.00	N/N	N/A 3,142,031.938 33
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.812	000.	2,985	Z Z	1
WEIGHTED AVERAGE DAYS TO MATURITY:	17.772	00.	394.79	A/N	2
WEIGHTED AVERAGE DAYS TO CALL:	501.47	00.	394.79	N/A	
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 5/31/09 FUND: 9703 SFUSD TRANS 08-09

PAGE: 1 RUN: 06/01/09 10:31:53

	GOV'T SE	GOV'T SECURITIES	TIME DEPOSITS	POSTTS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	
TOTAL NET EARNINGS THIS PERIOD:	426,300.00	00.	00.	G K/K	20 000 004
AVERAGE DAILY PORTFOLIO BALANCE:	18,179,104.48	00.	00.	N/N	18 179 104 45
EARNED INCOME YIELD THIS PERIOD:	2.555	000.	000.	W/W	
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00	(*/: N	4.55
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	0 0	W/N	3.5,000,000,00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000	0 00	N/N	35,000,000.0
WEIGHTED AVERAGE DAYS TO MATURITY:	176.00	00.	000.	N/N	2.54
WEIGHTED AVERAGE DAYS TO CALL:	176.00	00.	00.	N/N N	A/N
NET PORTFOLIO YIELD, 365-DAY BASIS:				N/N	E.Z

1 FS (EPNEC)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(U) PORTFOLIO STATISTIC 7/01/08 THROUGH 5/31/09

9704 FUND:

SFUSD BONDS 2006B

FUN: 06/01/09 10.37 * .

	ASSETS	ASSETS LIABILITIES ASSETS LIABILITIES ASSETS LIABILITIES	ASSETS	EPOSITS	TOTAI.
TOTAL INCOME RECEIVED IN THIS PERIOD:	398,034.17	00.	00.	N/A	398,034
TOTAL NET EARNINGS THIS PERIOD:	878,662.21	00.	00.	N/A	878,64
AVERAGE DAILY PORTFOLIO BALANCE:	53,033,866.43	00.	00.	N/A	53.033 866 43
EARNED INCOME YIELD THIS PERIOD:	1.805	000.	000.	K/N	
END OF PERIOD PORTFOLIO BALANCE:	158,015,748.33	00.	00.	K/N	158 015 740 33
CURPENT AMOPTIZED BOOK VALUE:	158,011,891.66	00.	00.	Z Z	158 011 001 60
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.160	000.	000	₹/N	
WEIGHTED AVERAGE DAYS TO MATURITY:	529.73	00.	00:	4/N	
WEIGHTED AVERAGE DAYS TO CALL:	529.73	00.	00.	4/N	£ 4
NET POPTFOLIO YIELD, 365-DAY BASIS:					: e

(FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 5/01/09 THROUGH 5/31/09

PAGE: 1 RUN: 06/01/09 10:31:24

ALL FUNDS

	ASSETS LIABILITIES		ASSETS	ASSETS LIABILITIES	TABOL
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,857,149.92	00.	00.	N/A	5,857,149.92
TOTAL NET EARNINGS THIS PERIOD:	6,242,979.19	00.	35,143.90	N/A	6,278,123.09
AVERAGE DATLY PORTFOLIO BALANCE:	3,467,914,820.21	00.	15,245,161.29	N/A	N/A 3,483,159,981,50
EARNED INCOME YIELD THIS PERIOD:	2.120	000.	2.714	N/A	2.122
END OF PERIOD PORTFOLIO BALANCE:	3,325,226,011.62	00.	15,300,000.00	N/A	N/A 3,340,526,011.62
CURRENT AMORTIZED BOOK VALUE:	3,319,743,829.99	00.	15,300,000.00	N/A	N/A 3,335,043,820 au
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.682	000.	2.710	N/A	1.687
WEIGHTED AVERAGE DAYS TO MATURITY:	571.20	00.	394.79	N/A	K/N
WEIGHTED AVERAGE DAYS TO CALL:	499.38	00.	394.79	N/A	N/N
NET PORTFOLIO YIELD, 365-DAY BASIS:					

(PS/PPNPC)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 5/01/09 THROUGH 5/31/09

PAGE: 1

FUND: 100 POOLED FUNDS

	GOV'T SECURITIES	URITIES	TIME DEPOSITS	POSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL.
TOTAL INCOME RECEIVED IN THIS PERIOD:	5,459,115.75	. 00	00.	N/A	5,459,115,7
TOTAL NET EARNINGS THIS PERIOD:	5,777,806.01	00.	35,143.90	N/A	5,812,949.91
AVEPAGE DAILY PORTFOLIO BALANCE:	3,276,040,030.74	00.	15,245,161.29	N/A	N/A 3,291,285,19.
EARNED INCOME YIELD THIS PERIOD:	2.077	000.	2.714	N/A	2.080
END OF PERIOD PORTFOLIO BALANCE:	3,132,210,263.29	00.	15,300,000.00	N/A	3,147,510,2
CURRENT AMORTIZED BOOK VALUE:	3,126,731,938.33	00.	15,300,000.00	N/A	N/A 3,142,031.938 33
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.699	000.	2.710	N/A	1 704
WEIGHTED AVERAGE DAYS TO MATURITY:	577.71	00.	394.79	N/N	N/N
WEIGHTED AVERAGE DAYS TO CALL:	501.47	00.	394.79	N/A	6/2
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 5/01/09 THROUGH 5/31/09): 9703 SFUSD TRANS 08-09

PAGE: 1 RUN: 06/01/09 10:31:24

	ASSETS LIABILITIES	URITIES	ASSETS LIBELITATES	SITS	
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	.00.	N/A	TOTAL
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	00.	00.	N/A	75 950 00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/N	35.000 000 00
EARNED INCOME YIELD THIS PERIOD:	2,555	000	000.	N/A	000000000000000000000000000000000000000
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/N	P. C.
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	d/N	35,000,000,00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000.	000	(e/k	00.000,000,00
WEIGHTED AVERAGE DAYS TO MATURITY:	176.00	00.	00	(4/k z	46.7
WEIGHTED AVERAGE DAYS TO CALL:	176.00	00.	00.	4/2	S
NET PORTFOLIO YIELD, 365-DAY BASIS:					S

(ESTPENES)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 5/01/09 THROUGH 5/31/09

FUND: 9704 SFUSD BONDS 2006B

PAGE: 06/01/09 10:31:24

	ASSETS	URITIES LIABILITIES	ASSETS LIABLLITIES ASSETS LIABLIFICE ASSETS LIABLIFICES	LIABILITIES	TOTAL,
TOTAL INCOME PECEIVED IN THIS PERIOD:	398,034.17	00.	00.	N/A	TE DEU 398
TOTAL NET EARNINGS THIS PERIOD:	389,223.18	00.	00.	N/A	389.223.18
AVERAGE DAILY PORTFOLIO BALANCE:	156,874,789.46	00.	00.	N/A	156,874,789,46
EAPNED INCOME YIELD THIS PERIOD:	2.921	000.	000.	N/A	2.9.2
END OF PERIOD PORTFOLIO BALANCE:	158,015,748.33	00.	00.	N/A	158.015.748 33
CURRENT AMOPTIZED BOOF VALUE:	158,011,891.66	00.	00.	N/N	15.8 011 001 C
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.141	000.	000	. A	100
WEIGHTED AVERAGE DAYS TO MATURITY:	529.73	00.	00.	Z Z Z	1.141 N/5
WEIGHTED AVERAGE DAYS TO CALL:	529.73	00.	00.	Z/Z	K A N
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY/COUNTY OF SAN PRANCISCO MP. NEMLIN RANKIN 415-554-4487 INVESTMENT INVENTORY

INV	INVESTMENTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	OF 5/31/09 ICC# SIS	60/			
SUMMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE	
					CONTROL	BOOK VALUE
(Inv Type) 11 TREASURY BILLS	8.05%(C)	.489	.492	99.597	270,000,000.00	268,910,586.10
(Inv Type) 12 TREASURY NOTES	7.76%(C)	3.497	.981	981 101.606	255,100,000.00	259,197,472.33
Inv Type) 15 TREASURY LGP	16.61%(C)	1.934	1.737	1.737 100.682	551,000,000.00	554,757,171.16
(Inv Type) 22 FEDERAL HOME LOAN BANK	4.93%(C)	4.771	2.089	2.089 106.206	155,000,000.00	164,619,550.00
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN	11.25%(C)	3.579	3.051	3.051 101.544	370,000,000.00	375,712,298.33
(Inv Type) 28 FEDERAL FARM CREDIT BANK	3.79%(℃)	2.125	2.273	99.643	127,225,000.00	126,771,090.00
(Inv Type) 30 FHLMC Bonds	15.06%(C)	2.674	2.353	2.353 100.601	500,000,000.00	503,006,570.13
(Inv Type) 31 FHLB FLOATER OTR ACT-360	4.63%(C)	.476	.469	.469 100.004	154,500,000.00	154,505,600.00
(Inv Type) 33 FFCB FLOATER OTR ACT-360	1.50%(C)	.770	.770	.770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 35 FHLB FLOATER MONTHLY	.75%(C)	.236	.236	.236 100.000	25,000,000.00	25,000,000.00
(Inv Type) 36 FHLMC FLOATER MO ACT-360	2.05%(C)	.289	.127	.127 100.055	68,500,000.00	68,537,476.35
(Inv Type) 37 MTFG FLOATER	.75∜(€)	1.520	1.474	1.474 100.164	25,000,000.00	25,041,113.89
(Inv Type) 39 FNWA MULTI STEP	(℃) %68°.	1.250	1.250	1.250 100.000	29,825,000.00	29,825,000.00
(Inv Type) 41 FNMA DISCOUNT NOTES	1.48%(C)	1.200	1.210	99.147	50,000,000.00	49,573,333.33
(Inv Type) 43 PEDERAL HOME LOAN DISC NOTES	3.74%(C)	.260	.252	99.949	125,000,000.00	124,936,750.00
(Inv Type) 44 FMC DISCOUNT NOTES	(□) %65.	. 900	.908	99.160	20,000,000.00	19,832,000.00
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.46%(C)	2.673	2.673	2.673 100.000	15,300,000.00	15,300,000.00
(Inv Type) 1012 COLLATERAL C Ds	15.72%(C) REPORT TOTALS	1.970	1.970	1.970 100.000	525,000,000.00	525,000,000.00
	ASSETS FIXED	2.171	1.705			3 340 576 011 62

CITY/COUNTY OF SAN FRANCISCO NR. WEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY INVESTMENT INVENTORY SETTLEMENT STICCE SETTLEMENT DATE BASIS

PAGE: 1 RUN: 06/01/09 10:12:00

STHOMARY DESCRIPTION		CUPN	TRDNG	BOOK	PAR VALUE SHARES	ROOF VALUE
(Inv Type) 11 TREASURY BILLS	6.33%(C)	.479	.484	99.625	200,000,000.00	199,249,736,10
(Inv Type) 12 TREASURY NOTES	8.24%(C)	3.497	1 186.	.981 101.606	255,100,000.00	259, 197, 472.33
(Inv Type) 15 TRRACURY LGP	17.63%(C)	1.934	1.737 100.682	00.682	551,000,000.00	554,757,171.16
(Inv Type) 22 FEDERAL HOME LOAN BANK	5.23%(C)	4.771	2.089 106.206	06.206	155,000,000.00	164,619,550.00
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN	10.34%(C)	3.847	3.285 101.673	01.673	320,000,000.00	325,352,840.00
(Inv Type) 28 FEDERAL FARM CREDIT BANK	3.45%(C)	2.012	2.170	99.640	109,000,000.00	108,607,650.00
(Inv Type) 30 FHLMC Bonds	15.98%(C)	2.674	2.353 100.601	00.601	500,000,000.00	503,006,570.13
(Inv Type) 31 FHLB FLOATER OTR ACT-360	4.91%(C)	.476	.469 1	.469 100.004	154,500,000.00	154,505,600.00
(Inv Type) 33 FFCR FLOATER OTR ACT-360	1.59% (C)	.770		.770 100.000	50,000,000.00	50,000,000.00
(Inv Type) 35 FHLB FLOATER MONTHLY	. 79% (C)	.236		.236 100.000	25,000,000.00	25,000,000.00
(Inv Type) 36 FHLMC FLOATER MO ACT-360	2.18%(C)	.289	.127 1	.127 100.055	68,500,000.00	68,537,476,35
(Inv Type) 37 MTFG FLOATER	.80\$(€)	1.520	1.474 100.164	00.164	25,000,000.00	25,041,113,89
(Inv Type) 39 FNMA MULTI STEP	(C) \$56.	1.250	1.250 100.000	000.00	29,825,000.00	29,825,000,00
(Inv Type) 41 FNMA DISCOUNT NOTES	1.58%(C)	1.200	1.210	99.147	50,000,000.00	49,573,333,33
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	3.97%(C)	.260	.252	99.949	125,000,000.00	124,936,750.00
(Inv Type) 1010 FUBLIC TIME DEPOSIT	.49%(C)	2.673	2.673 100.000	000.00	15,300,000.00	15,300,000.00
(Inv Type) 1012 COLLATERAL C Ds	15.57%(C) REPORT TOTALS ASSETS FIXED	1.931	1.931 100.000	00.000	1.331 1.331 100.000 490,000,000.00 440,000,000,000.00	490,000,000.00

MR. NEWLIN RANKIN 415-554-4487

INVESTMENT MATURITY DISTRIBUTION AS OF 05/31/09

PAGE: 1 RUN: 06/01/09 10:12:04

ALL FUNDS

5	LL/W	CALL/MATURITY	DATE RANGE	NO OF INV	COST	de	CUM &
10	53	SHINOM	06/01/09-07/31/09	11	205 107 017 05		1
TO		MONTHU	00/04/00 00/04/00	77	362,187,917.96	11.5	11
1			60/15/80-60/10/90	ın	202, 999, 793, 93	6.3	17
10		4 MONTHS	09/01/09-09/30/09	3	93 527 476 36		1 0
4 TO	5	5 MONTHS	10/01/04-10/11/01		25,337,476.35	7.8	20
E			TO /	5	199, 264, 111.11	0.9	26
2			11/01/09-11/30/09	7	204.605.600.00	,	0
2	12	MONTHS	12/01/09-05/31/10	1.3	401 000 000 000	7.0	32.5
12 TO	18	MONTHE	06/01/10 11/20/20	7.7	43T, 138, 568, 76	14.7	47
0			00/01/10=11/30/10	4	147,239,400.00	4.4	5.1
5	7.4	MONTHS	12/01/10-05/31/11	11	315 189 550 00		
24 TO	36	S MONTHS	06/01/11-05/31/13	3.6	00.000000000000000000000000000000000000	4.0	Tq
OT 20	0.8	MONTHLY OF	27 /10 /00 77 /10 /00	6.2	8/9,339,928.50	26.3	87
	-	MONINS	06/01/12-05/31/13	00	273.860.225.01	0	4
48 TO	9	MONTHS (06/01/13-05/31/14	*	10.000 000 000	7.0	33
60 TO	7.2	MONTHS	06/01/14 05/01/15		148,163,440.00	4.4	100
000			20/01/14-03/31/13	0		0.	100
		MONTHS	06/01/15-05/31/16	c			
2	120	MONTHS (06/01/16-05/21/10			0.	100
OT 001	*		67/16/60-01/10/00	0		0.	100
-			-61/10/40	0		0.	100.0
4 600	-						
GKA	CINI	GRAND TOTALS		93	3,340,526,011.62		

Total number of funds represented: 3

CITY/COUNTY OF SAN FRANCISCO MP. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 5/01/09 THROUGH 5/31/09

NOT FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 06:01:09 10:12:04

	ASSETS LIABLLITIES		ASSETS LIABILITIES	SITS	i de
TOTAL INCOME RECEIVED IN THIS PERIOD:	398,034.17	00.	00.	N/A	398.034.17
TOTAL NET EAPNINGS THIS PERIOD:	465,173.18	00.	00.	N/A	465.173.18
AVERAGE DAILY FOPTFOLIO RALANCE:	191,874,789.46	00.	00.	N/A	191.874.789.46
EARNED INCOME YIELD THIS PERIOD:	2.854	000	000.	N/A	00
END OF PERIOD PORTFOLIO BALANCE:	193,015,748.33	00.	00.	N/A	193 015 748 33
CUPRENT AMOPTIZED BOOK VALUE:	193,011,891.66	00.	00.	W/W	193 011 001 66
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.398	.000	000.	N/A	1 300
WEIGHTED AVERAGE DAYS TO MATUPITY:	465.59	00.	00.	N/A	2
WEIGHTED AVERAGE DAYS TO CALL:	465.59	00.	00.	N/A	T 41
NET PORTFOLIO YIELD, 365-DAY BASIS:					

CITY/COUNTY OF SAN FRANCISCOME. NEWLIN RANKIN 415-554-44

DESC B 6			SELLICEMENT DATE BASIS							
B 6	CUSIP	FUND MAT	MATURITY PI (TICKER)	PURCHASE S	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
42223 B 6 4 09	912795079	100 06,	06/04/09 09	05/12/09	000	.150	.150	1	50,000,000.00	49, 995, 208.33
42224 B 6 4 09	912795079		06/04/09 05/12/09	5/12/03	000	150	150	99.990	50,000,000.00	49,995,208.33
	912795544		10/22/09 10/29/08	0/29/08	000	1.480	1 500		50,000,000.00	49,995,208.33
	912795R86	9704 01,	01/14/10 02/06/09	5/06/09	000	516	512	99 515	50,000,000.00	49,264,111.11
42161 T BILL	912795R86	9704 01,	01/14/10 02/06/09	5/06/09	000	.519	.512	99.516	20,000,000.00	19,903,100,00
SUBTOTAL (Inv Type) 11 TREASURY BILLS	PIPS		8.05%(C)			489	.492	99.597	270,000,000.00	268,910,586.10
41862 T NOTE	912828GY0		07/31/09 10/23/07	0/23/07	000	4.625	3.864	3.864 101.285	5,100,000.00	5.165.542.97
4313F T NOTE	912828FPU		08/15/09 12/31/08	2/31/08	000	4.875	.341	102.828	25,000,000.00	25 707 031 26
	912828FP0	100 08	08/12/09 13	12/31/08	000	4.875	.341	.341 102.828	50,000,000.00	51 414 062 50
- [-	912828HB9	100 08,	08/31/09 03/02/09	3/02/09	000	4.000	.516	.516 101.740	25,000,000.00	25,435,122.28
F	912828UC2	100 000	00/31/09 0	03/05/08	000	4.000	.516	101.740	50,000,000.00	50,870,244,57
Įπ	912828HS2		02/28/10 03/31/08	3/31/08	000	2.000	1.677	100.605	50,000,000.00	50,302,734.38
					9	000.2	1.6/1	T00.602	20,000,000.00	50,302,734.38
SUBTOTAL (Inv Type) 12 TREASURY NOTES	TES		7.76% (C)	(i)		3.497	.981	101.606	255,100,000.00	259,197,472.33
42195 GE 1.625 01.07.11 TLGP 42196 GE 1.625 01.07.11 TLGP	36967HAG2	100 01	01/07/11 0	04/16/09	000	1.625	1.231		25,000,000.00	25,278,090.28
42169 GENL ELEC CAP CORP FDIC	36967HAL.1			03/10/00	000	1.625	1.235		25,000,000.00	25,276,340.28
42197 C 1.625 03.30.11 TLGP	17314,TAB1			03/18/09	000	1.800	1.802		25,000,000.00	25,006,500.00
	38146FAF8			04/16/09	000	1 625	1 430	100.522	50,000,000.00	50, 261, 111, 11
	38146FAF8	100 07		04/16/09	000	1.625	1 439		50,000,000.00	50, 396, 340.28
42170 MORGAN STANLEY FDIC GTD				03/16/09	000	2.000	1.938	100.151	25.000.000.00	50,396,340.28
	36967HAN7		03/12/12 0	03/24/09	000	2.250	2.065	100.604	35,000,000,00	35.211 400 00
	064244884	100 03	03/13/12 0	03/19/09	000	1.526	1.470		25,000,000.00	25,046,683.08
	064244744		03/27/12 0	04/02/09	000	2.150	1.963	100.569	5,000,000.00	5,028,443,06
42211 USSA CAPITAL, CO	903900449		03/2//12 0	04/02/09	000	2.150	1.963 100.	100.570	20,000,000.00	20,111,972.22
42181 C 2.125 04.30.12 TLGP	17313UAE9		04/30/12 0	04/05/03	0000	0 42.2	7.967		16,000,000.00	16,153,475,56
	06050BAG6			04/05/09	000	2 100	1 967	1 975 100 470	25,000,000.00	25, 117, 500.00
9 0	481247AK0	100 06	06/15/12 0	03/24/09	000	2 200	2 043	2 047 100 CCF	25,000,000.00	25,093,000.00
BAC 2, 175, 06, 22, 12	06050BAJ0	100 06	06/22/12 0	04/14/09	000	2 375	1 930	1 930 101 565	25,000,000.00	25, 166, 361 11
JPM 2, 125, 96, 22, 12	481247AE4	100 06	06/22/12 0	04/06/09	000	2.125	1.857	101.301	35,000,000,00	
O PM	481247AM6		12/26/12 0	04/14/09	000	2.125	2.134	2,134 100.016	25,000,000,00	25, 860, 972, 23
42179 JIM 2.176 12.26.12 TIMP	481247AMG	100 12	12/26/12 0	04/14/09	000	2.125	2.118	100.073		25, 004, 056, 55
SURTOTAL (Inv Type) 15 TREASIRY LCP	d;		16 618/01	í			1			
						1.934	1.737	100.682	551,000,000.00	554,757,171,16
42114 F H L B 42104 F H L B	3131XJUS5	100 03	03/12/10 12/09/08	2/09/08	000	5.000	1.957	1.957 103.761	25,000,000.00	25,940,250.00
						2	. 00. 7	700.701	20,000,000.00	20 400 400000

CITY/COUNTY OF SAN PRANCISCO
M.R. WEWLIN FANKIN 415-554-4487
INVESTMENT INVENTORY
INVESTMENT INVENTORY
SETTLEMENT STICCE
SETTLEMENT DATE RADIO

SIPITY

PAGE : 06/01/09 10:12:00

ROOF VALUE	10,770,400,00 53,852,000,00 53,656,560,00	164,619,559 00	20,000,000,00 30,359,458.33 50,000,000.00	50, 947, 850, 00 30, 568, 710, 00 20, 376, 080, 00 50, 940, 200, 00 51, 050, 000, 00 51, 420, 000, 00	375,712,298.33	50,000,000,00 18,866,050,00 39,741,600,00 18,163,440,00	50, 916, 000, 00 25, 947, 1000, 00 25, 947, 1000, 100 50, 1000, 1000, 100 50, 1000, 1000, 100 50, 1000, 1000, 100 50, 1000, 1000, 100 100, 1000, 100 1000, 100 1000, 1000, 100 1000, 1000, 100 1000, 1000, 100 1000, 100 1000 1000, 100 1000, 100 1000 1000 1000 1000 1000
PAR VALUE SHARES	10,000,000.00	155,000,000.00	20,000,000.00	50,000,000.00 30,000,000.00 20,000,000.00 50,000,000.00 50,000,000.00 20,000,000.00	370,000,000.00	50,000,000.00 19,000,000.00 40,000,000.00 18,225,000.00	000 000 000 000 000 000 000 000 000 00
BOOK	1.954 107.704 1.954 107.704 2.020 107.313	2.089 106.206	2.000 100.000 1.227 101.198 1.700 100.000	3.553 101.896 3.553 101.896 3.558 101.880 3.558 101.880 3.596 102.100 3.596 102.100	101.544	1.200 100.000 3.203 99.295 2.900 99.354 2.887 99.662	10 10 10 10 10 10 10 10 10 10 10 10 10 1
TRDNG	1.954 107.704 1.954 107.704 2.020 107.313	2.089	1.227	3.553 3.558 3.558 3.558 3.596	3.051	1.200 3.203 2.900 2.887	2.081 2.081 1.970 1.970 1.970 2.300 2.103 3.000 3.000 2.353
CUPN	4.875	4.771	1.750	4.330 4.330 4.330 4.120 4.120	3.579	1.200 2.875 2.625 2.800	3.250 3.250 5.125 1.970 11.970 2.150 2.150 3.000 3.000 2.674
SAF/ PURP	0000		0000			0000	
PURCHASE DATE	01/15/09 01/15/09 02/13/09	. (2)	02/11/09 05/12/09 04/29/09	12/30/08 12/30/08 01/02/09 01/02/09 12/22/08 12/22/08	(C)	04/13/09 11/19/08 11/10/08 02/06/09	100 07/16/10 12/09/08 100 07/16/10 12/09/08 100 07/16/10 11/2/09/08 100 01/23/12 01/23/09 100 01/23/12 01/23/09 100 01/23/12 01/23/09 100 01/23/12 01/23/09 100 04/21/14 04/21/09 100 04/21/14 04/21/09 100 04/21/14 04/21/09
MATURITY (TICKER)	10/05/11 01/15/09 10/05/11 01/15/09 10/05/11 02/13/09	4.93% (C)	02/11/11 03/23/11 04/29/11	07/28/11 07/28/11 07/28/11 05/06/13 05/06/13	SN 11.25%	100 10/13/10 04/13/09 100 02/14/11 11/19/08 100 04/21/11 11/10/08 704 01/28/14 02/06/09 3.79%(C)	7/16/10 12/99/08 7/16/10 12/99/08 7/16/10 12/99/08 7/16/10 12/99/08 7/16/10 12/99/08 7/16/10 12/99/09 7/16/10 12/99/09 7/16/10 12/99/09 7/16/10 12/99/09 15.06/10
NO.	100		9704 9704 100	1000	AGE AS	100 100 100 9704	1000
CUSIP	3133XHB43 3133XHB43 3133XHB43	LOAN BANK	3136FHAA3 31398AVQ2 31398AWY4 31398ATA0	31398ATAO 31398ATAO 31398ATAO 31398ARC8 31398ARC8	ONAL MORTG	31331GSR1 31331YUD0 31331YG46 31331GLL1 W CREDIT BA	3137EABQ1 3137EABQ1 3137EAAX7 3128REGD8 3128REGD8 3128REGD8 3128REAX3 3128REAX3 3128REAX3 3128REAX3 3138REF5 3128REAY5 3133REAY5
NO DESCRIPTION	42140 P H L B 42141 P H L B 42157 P H L B	SURTOTAL (Inv Type) 22 PEDERAL HOME LOAN BANK	PANNIE MAE FNMA 1.75 3 23 11 FNM A FNM A	X X X X X X X X X X X X X X X X X X X	SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN 11.254 (C)	A 42104 FEDERAL PARM CR BKS GLOB 31331GAR1 A 42105 F C B 31311GA6 A 42105 P C B 3131GA1 SUBTOTAL UTV Type) 28 FEDERAL PARM CREDIT BARK	42115 P H L M C RONDS 42116 P H L M C RONDS 42107 P H L M C 42148 P H L M C 42149 P H L M C 42159 P H L M C 42159 P H L M C 42159 P H M C 42157 P H M C 42157 P H M C 42157 P H M C 42207 P H M C 42207 P H M C 42207 P H L M C
	RRR	6)	4444	addada	0)	ARRA TO	ARABABABABA

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(SIRPT)			INVESTM			A V E AS OF IS ICC BASIS	N 4 1 5 - 5 5 4 I N V E N T O R Y DING AS OF 5/31/09 KEY IS ICC# DATE BASIS	1	4 8	RUN: 06,	PAGE: 3
INVSMT NO. D	DESCRIPTION	CUSIP	FUND NO.	MATURITY (TICKER)	PURCHASE	SAF/ PURP	CUPN	TRDNG	BOOK	PAR VALUE SHARES	BOOK VALUE
A 41937 F A 41938 F A 41939 F	F H L B FLOATER OTR ACT F H L B FLOATER OTR ACT F H L B FLOATER OTR ACT	3133XNF61 3133XNF61 3133XNF61	100	100 11/23/09 01/09/08 100 11/23/09 01/09/08 100 11/23/09 01/09/08	01/09/08 01/09/08 01/09/08	000	.476	.436	.436 100.020 .436 100.020	50,000,000.00 50,000,000.00 4,500,000.00	50,010,000.00 50,010,000.00 4,500,900.00
SUBTOTAL ((Inv Type) 31 PHLR FLOATER OTR ACT-360	R OTR ACT-	360	4.63%(C)	(C)		.476	.469	.469 100.004	154,500,000.00	154,505,600.00
A 42065 F	42065 FFCB FLOATER OTR	31331Y6X3	100	100 10/26/09 08/26/08	08/26/08	000	.770	.770	.770 100.000	50,000,000.00	50,000,000.00
UBTOTAL	SUBTOTAL (Inv Type) 33 FPCB FLOATER OTR ACT-360	IR OTTR ACT-	360	1.50%(C	(C)		.770	.770	.770 100.000	50,000,000.00	50,000,000.00
A 42076 F	F H L B FLOATER MONTHLY	3133XRR28	100	100 12/28/09 09/18/08	80/81/60	000	.236	.236	.236 100.000	25,000,000.00	25,000,000.00
UBTOTAL	SUBTOTAL (Inv Type) 35 FHLB FLOATER MONTHLY	SR MONTHLY		.75% (C)	(C)		.236	.236	.236 100.000	25,000,000.00	25,000,000.00
A 42100 F	F H L M FLOATER MONTHLY F H L M FLOATER MONTHLY	3128X7CN2 3128X7CN2	100	100 09/21/09 09/22/08 100 09/21/09 09/22/08	09/22/08	0000	.289	.127	.127 100.055	18,500,000.00	18,510,121.35
UBTOTAL	SUBTOTAL (Inv Type) 36 FHLMC FLOATER MO ACT-360	FER MO ACT-	360	2.05%(C)	(C)		.289	.127	100.055	68,500,000.00	68,537,476.35
A 42173 (42173 UNION BK N A FDIC GTD TL 905266AA0	905266AA0	100	100 03/16/12 03/23/09	03/23/09	000	1.520	1.474	1.474 100.164	25,000,000.00	25,041,113.89
UBTOTAL	SUBTOTAL (Inv Type) 37 MTFG FLOATER	#		.75	.75% (C)		1.520	1.474	1.474 100.164	25,000,000.00	25,041,113.89
A 42214 B	F N M A MULTI STEP BOND	3136FHTG0	100	100 11/18/11 05/18/09	05/18/09	000	1.250	1.250	1.250 100.000	29,825,000.00	29,825,000.00
SUBTOTAL	(Inv Type) 39 FNMA MULTI	STEP		168.	89% (C)		1.250	1.250	100.000	29,825,000.00	29,825,000.00
A 42110 1	F N M A DISCOUNT NOTE	313589KN2	100	100 08/17/09 12/04/08	12/04/08	000	1.200	1.210	99.147	20,000,000.00	49,573,333,33
SUBTOTAL	(Inv Type) 41 FNMA DISCOUNT NOTES	JNT NOTES		1.48%(C)	t (C)		1.200	1.210	99.147	50,000,000.00	49,573,333,33
A 42200 A 42202	42200 FEDL HOME LOAN BY CONE D 111384GED 42201 FEDL, HOME LOAN BY CONE D 111184HFG 42202 FEDL HOME LOAN BY CONE D 313385HFG	CONS D 113385GP1 CONS D 113385HP6 CONS D 313385HP6	100	100 06/09/09 04/07/09 100 06/21/09 04/06/09 100 06/23/09 04/06/09	06/09/09 04/07/09 06/23/09 04/06/09 06/23/09 04/06/09	000	.260	260	99.958 99.944 99.944	\$0,000,000.00 \$0,000,000.00 25,000,000.00	49, 971,833,43 24,985,916,67
SURTOTAL	(Inv Type) 43 FEDERAL HO	FEDERAL HOME LOAN DISC	C NOTES	S 3.74%(C)	(C)		.260	.252	99.949	125,000,000.00	124,916,750.00
A 42176	42176 PPEDDIK MAC DISCOUNT	11 1197RN3	9704	01/08/10	9704 01/08/10 02/06/09	000	. 900	.908	99.160	20,000,000.00	19,812,000.00

CITY COUNTY OF SAN FRANCISCO
MP. WEWLIN FANKIN 415-554-4487
INVESTMENT INVENTORY
INVESTMENT INVENTORY
SETLEMENT DISTCH
SETLEMENT DATE RASIS

(STRPPT)

PUN: 06'01 09 10:12:00

NO. DESCRIPTION CUSIP NO. UTICKER DATE TREM ROCK PART TREM ROCK PALIE		
PUMD MATURITY PURCHASE GAF/ NO. (TICKER) DATE PURP -594(C) 100 07/15/09 000 100 07/15/09 000 100 07/15/09 000 100 07/15/09 000 100 07/15/09 000 100 07/15/09 000 100 07/15/09 000 100 07/15/09 000 100 05/04/09 12/04/08 000 100 05/04/09 12/04/08 000 100 05/04/09 12/04/08 000 100 05/04/09 12/04/08 000 100 05/04/09 12/04/08 000 100 11/15/09 001/15/09 000 100 11/15/09 000 100 11/15/09 01/15/09 000 100 11/15/09 000 1	19, 812, 000, 00 19, 812, 000, 00 100, 000, 00 100, 000, 00 100, 000, 00 15, 100, 000, 00 15, 000, 000, 00 16, 000, 000, 00 16, 000, 000, 00 16, 000, 000, 00 17, 000, 000, 00 18, 000, 000, 00 19, 000, 000, 00 100, 000, 00	3,340,526,011.62
PUND MATURITY PURCHASE GAF 100 (TICKER) DATE PURCHASE GAF 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/14/10 (4/14/10	SHARES SHARES 20, 000, 000, 000 5, 000, 000, 000 100, 000, 000 11, 300, 000, 000 5, 000, 000, 000 15, 000, 000, 000 5, 000, 000, 000 15, 000, 000, 000 5, 000, 000, 000 5, 000, 000	525,000,000.00 3,316,450,000.00
PUND MATURITY PURCHASE GAF 100 (TICKER) DATE PURCHASE GAF 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/14/10 (4/14/10	MAC BOOK RELD PRICE PRIC	705 100.726
PUND MATURITY PURCHASE GAF 100 (TICKER) DATE PURCHASE GAF 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (1)/16/09 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (6)/16/09 12/04/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/12/09 12/09/08 000 100 (1)/14/10 (4/14/10		171 1.
180. PRECEIPTION CUSTIP 180. PRECEIPTION CUSTIP 420. ATTORN DATE OF SECURE NOTES 4212 PARTICONAL BARK TO 4213 PARTICONAL BARK TO 4214 PARTON BARK TO 4215 PARTICONAL PREA 4215 PARTICONAL PREA 4215 PARTICONAL PREA 4217 PARTICONAL PREA 4219 PARTICONAL PREA 4220 PARTICONAL PREA 1820 PARTICONAL PREA 4220 PARTICONAL PREA 1820 PARTICONAL PREA 1820 PARTICONAL PREA 1820 PARTICONAL PREA 4220 PARTICONAL PREA 1820 PARTICONAL PARTICONAL PREA 1820 PARTIC	(TICKER) DATE PURP 	FIXED
H . B TITLE B TITLET B	NO. DESCRIPTION CUSIP PETATAL (INV Type) 44 PMC DISCOURT NOTES 42044 MISSION BATTONAL BANK PU 42055 FIRST MATTONAL BANK PU 42056 FIRST MATTONAL BANK PU 42159 FIRST MATTONAL BANK PU 42140 MISSION PREACHSOON 42150 MISSION BANK COLLATERA 42140 MISSION PROJECT THE DEPOSIT 42140 MISSION COLLATERA 42150 MISSION COLLATERALIZE CO 42150 MISSION COLLATERALIZE 42150 MISSION 42	

0	
U	
S	
Н	
U	
z	1
d	٠
O.	
	ı
St.	,
	,
\mathbf{z}	
A.	
ξŞ	
	3
	Þ
βı,	۵
0	2
\Rightarrow	
H	0
-	
Б	2
	F
0	_
U	3
\	5
\Rightarrow	
F	2
н	
5	
0	0

E W LIN R AN KIN 4 15 - 5 5 4
IIN V E ST M E N T IN V E N T O R Y
INVESTMENTS OUTSTANDING AS OF 5/31/09
MAJOR SORTH KE IS BANK
SETTLEMENT DATE BASIS

(SIRPT)

PAGE: 1 RUN: 06/01/09 10:12:00

BOOK VALUE	100, 000, 000, 000, 000, 000, 000, 000,
PAR VALUE SHARES	\$ 100 000 000 000 000 000 000 000 000 00
BOOK	1.970 1.900 100 000 1.970 1.900 100 000 1.900 100 100 000 1.900 100 100 000 1.900 1.900 100 000 1.900 100 000
TRDNG	3 9 9 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
E SAF/ PURP	98 000 98 000 98 000 98 000 98 000 99 000 99 000 99 000
PURCHAS	7716/0 07/31/0 12/09/0 12/09/0 12/09/0 12/09/0 12/09/0 12/09/0 12/09/0 09/18/0 09/18/0 06/18/0
MATURITY PURCHASE SAF/ (TICKER) DATE PURP	100 07/11/09
FUND NO.	100 100 100 100 100 100 100 100 100 100
CUSIP	
DESCRIPTION	4204 HISSTON MATTORAL BANK CH 4205 FIRST MATTORAL BANK CH 4217 UN HISSTON AREA CHEDIT UNIO 4217 US FANK COLLATERAL 4219 US BANK COLLATERALIZE CH 4219 US BANK COLLATERALIZE A219 US PANK COLLATERALIZE A219 US PANK COLLATERALIZE A219 US PANK COLLATERALIZE A219 USING MATTORAL BANK COLLATERALIZE A210 USING COLLATERALIZE A210
INVSMT NO.	A 42054 A 42055 A 42110 A 42110 A 42110 A 42120 A 42120 A 42125 A 42125 A 42125 A 42203 A 42203

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN FANKIN 415-554-4487 DETAILTANSACTION REPORT - FIXED INCOME 05/01/09 TO 05/31/09

* ACTIVE TRANSACTIONS *

0:11:59	(GAIN) /LOSS SETTLEMENT				10 243 750 00				5,121,875.00		131,769.00	50 196 325 00		131,769.00		131,769.00	11 050 11	177.600	7,395,75	-87,890,61	31,103,252.32		6,590.63	17 812 50	-820,225.00	29,370,988.61		1,030,000.00	1.030.000.00		412,000.00		28, 298, 718.52	00.000.00	62 500 00	50,235,736,11	62,500.00	50,235,736.11
1/09 1	(GAI				10 243				5,121		131	50 196		131		131			7	-87	31,103		9	17	-820	29,370		1,030	1.030		412	000	867'87	20 035	62 00	50,235	62	50,235
RUN: 06/01/09 10:11:59	(INTEREST) AMORT/(ACCRET)			-243 750 00	243, 730,00		80,468.75	-121,875.00		-131,769.00	210 025	113,325.00	-131,769.00		-131,769.00	11 010	17.669.11	-7.395.75		-319,267.96		-6,590.63	-17 812 60	00.3404.4	-336,386.11		-766,777.78	84 444 334-		-306,711.11		-153,718.62	-29R 22C 11	11.000.000	-298,236.11		-298,236.11	
<	BOOK VALUE PREM / (DISC)		-96,484.38	-10,000,000,00		-80,468.75		-5,000,000.00			-50 024 900 00	-24,900.00								-30,696,093.75	-696,093.75				-28,214,377.50	-964,377.50	-263,222.22	-263,222,22		-105,288.89	20 145 000	00.000,641,62-	-50.000.000.00		-50,000,000.00		-50,000,000.00	
0.9 0.4	PAR VALUE ORIGINAL FACE			-10,000,000.00 -10,000,000				-5,000,000.00			-50.000.000.00	.999								-30,000,000.00 -30,696,093.75					-27,250,000.00 -28,214,377.50						-28 145 000 00 -28 14E 000 00	00.000	-50,000,000.00		-50,000,000.00		-20,000,000,00	000000000000000000000000000000000000000
DATE BASI	TYN COUPON		4 250	4.875	4.250				3.797					1.030			1.030		.355	2.875	1.459			.296	5.050		3.596			-	1.740	1.740	1.970	1.970	1.970	1.970	1 970	4 100
SETTLEMENT DATE BASIS FUNDS: 000100, 009704	TRADE/ TXN	200/10/20	05/31/09 AMKI	05/31/09 MAT		05/15/09 AMRT		05/15/09 MAT	05/23/00 TATTE	60/27/00		05/15/09	05/23/09 INTR	05/23/09 05/23/09 TMPE	05/23/09	05/23/09 INTR			05/28/09	05/14/09 SALE		05/21/09			05/04/09 SALE	05/05/09 05/06/09 TMTE	60/90/60		60/90/50	05/06/09 INTR	05/21/09 CALL		05/11/09 SALE		05/11/09 SALE	05/12/09	05/11/09 SALE	02/12/13 05/12/09 Chil.
	BROK MATURITY DATE /ENTRY	06/31/00	06/01/03		06/01/09	05/15/09	60/10/90	06/01/00	11/23/09		11/23/09	05/26/09	11/23/09			11/23/09		12/28/09	19 53 05/28/09		09/21/09				02/07/11	05/06/13				05/06/13						03/28/09		
	BANK BROK MATURITY CASH DATE /ENTRY	9	,	40		19		40	1.9	05/23/09	19 40	;	19	19	05/23/09	19	05/23/09	19	19 53		19	05/21/09	19	7	19 46	19	60/90/50	19	05/06/09	97/06/09	19 47		19 56		19 56	19 66		19 54
	DESCRIPTION/POOL#								B FLOATER		FLOATER	TA Charter Come and	FEORIER OIR AC	PLOATER OTR AC		PLOATER OTR AC	-	PLOATER MONTHL			FLOATER MONTHL		M FLOATER MONTHL										U			D.		
	DESCRIPTI MEMO	T NOTE			T MORE				H L		FHLB	2 2	2	FHLB		FHLB	:	2 2 2	T NOTE		FHLM		PHL	2 2 2		PNMA		V W M A	2 2 4	:	FHLB	:	E H L		3	FHLM		FNMA
	INV # USER	41841	tom		10m	1.CM		tom	41916 F	tom	41924	TOM 41937	tom	41938	tom	41939	tom	42076	42097	Jeremy	42100	tom	42101	42106	Jeremy	42126	tom	42127	42128	tom	42143	tom	42145 Toyomii	A21AC	Jeremy	42147	Jeremy	42152

CITY/COUNTY OF SAN FRANCISCO
H R. NEWLIN RANKING 1554-4487
DETAILTRANCING FIXED INCOME
STATEMENT IN PARIS
STATEMENT IN PARIS
STATEMENT IN PARIS

* ACTIVE TRANSACTIONS *

PAGE: 2 RUN: 06/01/09 10:11:59

DESCRIPTION/POOL#										
	BANK B	BROK	BANK BROK MATURITY	TRADE/ SETTLE	TXN COUPOI TYP YIELD	COUPON	PAR VALUE ORIGINAL FACE	BOOK VALUE PREM / (DISC)	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
42158 FANNIE MAE	19	46	02/03/12	02/03/12 05/11/09	SALE	2.125	-27.325.000.00	27 144 020 00		
			05/28/09	05/28/09 05/12/09				100 000 000	-154,841.67	-243,192.50
RBS	1.9	40	03/13/14	03/13/14 05/06/09	SALE		- 25 000 000 00	07.17.60		27,542,062.97
			05/28/09	02/01/00				-25,347,360.56	-89,756.94	34,742.50
RBS	13	26	03/13/14	03/13/14 05/06/09	CALE		- 60 000 000 00	-347,350.56		25,402,375.00
			05/29/09	05/07/09				-50,694,721.11	-179,513.89	69,485.00
OF AMERICA FDIC G	19	40	06/22/12	05/20/09	SALE		-26 450 000 00	-594, 721.11		50,804,750,00
			05/29/09	05/26/09		1 399		-46,492,346.45	-68, 143.43	-179,813.55
42209 GENL ELEC CAP CORP FDI	1.9	47	03/11/11		SALE		-50.000.000.00	-46,346.45 -En 200 000 oc	0 0	26,740,323,43
			05/27/09	05/28/09				30, 522, 223, 26	-58,802.09	92,800.00
42210 GENL ELEC CAP CORP FDI	19	47	03/11/11	05/22/09	SALE	1.411	-50.000.000.00	-50 322 223.20	000	50,288,225.35
			05/27/09	05/28/09				-30,522,523.26	-58,802.09	92,800.00
42213 FEDERAL NATL MTG ASSN	19	16	02/26/27	05/15/09	PURC	6.300	21.000.000.00	21 129 704 00		50,288,225.35
			05/26/09	05/18/09		6.286		329.784.00		21 200 000
		16		05/26/09	CALL	6.300	-21,000,000.00	-21 329 784 00	-30 400 00	-21,329,784.00
			05/28/09	05/26/09		6.286		-329 784 00	-23,400.00	28,434.00
MULTI STEP BON	1.9	43	11/18/11	05/14/09	PURC	1.250	29,825,000.00	29.825,000,00		21,330,750.00
			05/26/09	05/18/09		1.250				
ú	1.9	47	03/23/12	05/22/09	PURC	2.500	50,000,000.00	50.765 694 44		-24,875,000,00
			05/27/09	05/28/09		2.103		765 604 44		
2.125 5 4 12	1.9	26	05/04/12		PURC	2.125	25,000,000,00	25.001.475.69		-50,765,694.44
			05/28/09	02/02/03		2:125		1.475.69		20 000 100
FNMA 1.75 3 24 11	19	47	03/23/11	05/11/09	PURC	1.750	30.000.000.00	30 259 459 23		. 25, 001, 475, 69
			05/29/09	05/12/09		1.227		359 459 33		
	19	99	06/04/09	05/11/09	PURC	.150	50,000,000.00	49 995 200 22		- 40, 459, 458, 33
			05/29/09	05/12/09		150		4 701 63		
	1.9	95	06/04/09	05/11/09	PURC	.150	50,000.000.00	49 995 208 23		49, 995, 208, 11
				05/12/09		.150		-4.791.67		40 000
	19	99		05/11/00	PURC	.150	50,000,000.00	49,995,208.33		42,335,208.33
			05/29/09	05/12/09		.150		-4,791.67		-49,995,208.33

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

747 - PAGE: 3 16/71/09 RUM: 06/01/09 10:11:59 TOTALS	PREMIUM/ AMORTIZATION/ (INTEREST) LOSS SFITTLEMENT	2,037.45	3,274.69 -2,280,147.51 -1,382,741.66 492,443,836.36	-444,368.62	-2,279,231.76 240,684.00	-365,625.00 15,365,625.00
DETAIL TRANSACTION REPORT - FIXED INCOME 05/01/09 TO 05/31/09 REPORT GRAND TOTALS ASSERTS	ORIGINAL PACE POOR VALUE (DISCOUNT)	307,267,037,45 1,442,037,45	-489258274.69 -3,233,274.69	-74,687,034.00 -542,034.00	-631,733.33	-15,000,000.00
TIVE TPANSACTIONS .	PAR / WEIGHTED YIELD PAR VALUE	1.265 305,825,000.00	1.818 -486025000.00	3.773 -74,145,000.00	1.697	4.099 -15,000,000.00

TYPE/ WEIGHTED PAR VALUE

4.099

* ACTIVE TPANSACTIONS *

CITY/COUNTY OF SAN FRANCISCO M.R. NEWLIN RANKIN 415-554-4487 DETALL TRANSCTION REPORT - FIXED INCOME 05/01/09 TO 05/31/09 POOLED FUNDS SETTLEMENT DATE BASIS

* ACTIVE TRANSACTIONS *

PAGE: 4

(GAIN) /LOSS

(INTEREST)

BOOK VALUE

PAR VALUE

BANK BROK MATURITY TRADE/ TXN COUPON

SETTLEMENT ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) 100,000.00 100,000.00 TYP YIELD SETTLE CASH DATE /ENTRY 13 DESCRIPTION/POOL# MEMO # ANI USER

-100,000.00 58 05/17/10 05/18/09 PURC 1.600 05/21/09 05/18/09 1.600 42212 BANK OF SAN FRANCISCO tcom

CITY/COUNTY OF SAN PRANCISCO
MR. NEWLITW RANKIW 415-554-4487
DETAILTRANSCHOOM REPORT - FYSED INCOME
REPORT GAND DOTALLO

PAGE: 5 RUN: 06/01/09 10:11:59

ASSETS ORIGINAL FACE VALUE PAR VALUE . ACTIVE TRANSACTIONS . TYPE/ WEIGHTED
TXN# YIELD PAR

BOOK VALUE (DISCOUNT) (ACCRETION) (INTEREST) 100,000.00

100,000.00

1.600

PUPC

-100,000,00

SETTI, EMENT

(GAIN) / LOSS

CITY/COUNTY OF

0	(HAMLE)	INVESTME	INI IN	PENTORY	WITH MA	INVESTMENT INVENTORY WITH MARKET VALUE			PAGE:
		INVESTME	NTS OF	TESTANE	ING AS O	INVESTMENTS OUTSTANDING AS OF 05/31/09	1/1	RUN: 06/02/0	RUN: 06/02/09 09:40:12
			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
	INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	NREALIZED GA
ď	42222 B 6 4 09	912795079	13	100	.1500	50,000,000.00	50.000.000.00	00 000	
	ß		99	000	.1500	49,995,208.33	100.0000000000	SINGARD	4,529.30
ď	42223 B 6 4 09 05/12/09 06/04/09	912795079	19	100	.1500	50,000,000.00	50,000,000.00	263.28	4. 50B. s
A	42224 B 6 4 09	912795079	10	100	1500	49,995,208.33	100.000000000	SUNGARD	
	-		2.6	000	.1500	49,995,208.33	100.00000000000	263.28	4,520,3
Ø	42095 T BILL	912795544	13	100	1.4800	50,000,000.00	49,953,770,57	441.944 45	247 715 01
d	42160 T BILL	0.00	54	000	1.5021	49,264,111.11	99.90754113103	SUNGARD	247,715.
	4	312/95K86	13	9704	.5190	50,000,000.00	49,907,066.79	81,458.33	67,858.46
ď	42161 T BILL	912795R86	19	9704	.5125	20.000.000.00	19 962 826 72	SUNGARD	
	02/06/09 01/14/10		4.7	000	.5125	19,903,100.00	99.81413358952	SUNGARD	27,143.30
	SUBTOTAL (Inv Type) 11 TREASURY BILLS	ω.	8.07% (M)	ç	4892	270 000 000 000			
					.4916	268,910,586.10	99.93469000000	556, 775, 95	356, 302, 03
K	41862 T NOTE	912828GY0	1.9	100	4.6250	5,100,000,00	5.136.656 35	00 040	
			40	000	3.8643	5,165,542.97	100.718752000	CTMCADD	000
<	42134 T NOTE	912828FP0	19	100	4.8750	25,000,000.00	25,242,188.00	356,871.55	.68,886.65
K	42135 T NOTE	013000000	93	000	.3407	25,707,031.25	100.9687520000	SUNGARD	-464,843.
		01102071	0.3	007	3407	50,000,000.00	50,484,376.00	713,743.09	
K		912828HB9	13	100	4.0000	25,000,000.00	25 234 376 00	SUNCARD	· 929, 686.
,	-		47	000	.5157	25, 435, 122.28	100.9375040000	SINGAPD	100 011
<	421.2 T - NOTE	912828HB9	13	100	4.0000	50,000,000.00	50,468,752.00	505,434,79	
K	41993 T NOTE	912828HS2	6	100	2 0000	50,870,244.57	100.9375040000	SUNGARD	390,621
			47	000	1.6772	50,302,734.38	101.1875040000	252,717,39	291, 017.4
<	41994 T NOTE	912828HS2	19	100	2.0000	50,000,000.00	50,593,752.00	252,717,89	201 000
	03/31/08 02/28/10		4.7	000	1.6772	50,302,734.38	101.1875040000	SUNGARD	
	SUBTOTAL (Inv Type) 12 TREASURY NOTES		7.71% (M)	£	3.4965	255,100,000.00	257,753,852.35	2.413.043.80	589 0.45
					. 9812	259,197,472.33	101.0403180000		2,000,160
K	42195 GE 1.625 01.07.11 TEGP	COARTARAC	10	0	0303	4			
		1000	40	000	1.2309	25,000,000.00	25,238,325.00	161, 371,53	9 0 0
K	42196 GB 1.625 01.07.11 TLGP	36967HAG2	19	100	1.6250		25.238.325.00	111 111 111	
K	42169 GENI, BLEC CAP CORP RDIG TICE	3606711871	47	000	1.2350	25,276,340.28	100.95110000000	UPRICE	
		20.70 / UMPT	5.4	100	0008.1		25,261,718.75	448, 750 nn	
K	42197 C 1.625 03.40.11 TLGP	17314JAA1	19	100	1 6290	50 000 000 00	101.0468750000	ALIANO MILITARIA	
			9.5	000	1. 1408		10.000000000000000000000000000000000000	111.614.61	
<	42198 GS 1.525 07.15.11 TLGP	38146FAFR	61	100	1 6,950	80,000,000.00	50, 111, 100 35	293,402,78	
K	42204 GOLDMAN CACHE LEC	30144 5450	5.4	000	1 4 191	196, 140.	100.663400 000	11181110	
				000	4 191	50 196 140 B	100 66.14000000	9-708	
						The same of the sa	TOO SECTIONS	-0.00	

CITY/COUNTY OF SAN FRANCISCO M.R. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY MITH MARKET VALUE

(RPTMKT)

RUN: OK '' OG D9:40:1.

			INVESTME	NTS OU	TSTAND	ING AS OF	INVESTMENTS OUTSTANDING AS OF 05/31/09		RUN: 06 "	0.9 0.9:40:11
				MAJOR	SORT	MAJOR SORT KEY IS ICC#	#.			
	INVEST	DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YIM IR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOUPCE	CURR ACCR INT UNREALIZED 3A PRICE SOUPCE UNPEALIZED 3.
K	42170	42170 MORGAN STANLEY FDIC GTD TLG	61757UAF7	19	100	2.0000	25,000,000.00	25,339,843.75	95,833,43	100 000
K	42166	5	2000	0 4	000	1.9382	25,037,750.00	П	SUNGAPI	
		03/24/09 03/12/12	36 36 / HAIN /	40	100	2.2500	35,000,000.00		172,812.50	134,381
K	42164	E	61757UANO	13	100	1.5259	25, 211, 400.00	25 030 063 50	SUNGARD	
		03/19/09 03/13/12		54	000	1.4704	25,046,683.08	-	CIMCABL	
Ĭ.	42182	04/02/09 03/27/12	03.27.1 064244A44	19	100	2.1500	5,000,000.00		19,111.12	20.701
Ø	42183	BR OF THE WEST. RNP 2.15	03.27.1 064244AA4	19	100	1.9628	5,028,443.06	н	STINGARD	
		04/02/09 03/27/12		40	000	1.9629	20,113,972.22	100.9531250000	76,444.44	82,621.
<	42211	O.S	90390QAA9	19	100	2.2400	16,000,000.00		60 728 89	
Ø	42181	C 2 125 04 30 12 TICE	000000000000000000000000000000000000000	54	000	1.9620	16,153,475.56	Н	BOOK	
			1/313UAE9	47	100	2.1250	25,000,000.00		45,746.53	89,425
4	42191	BA	06050BAG6	0	100	2 1000	25,117,500.00	н	UPRICE	
•				47	000	1.9749	25,093,000.00	100.728900000	45,208.33	96,2,6
K	42165	ь	481247AK0	19	100	2.2000	25,000,000.00		149 722 22	0.50
R	TTTCA	03/24/09 06/15/12		47	000	2.0469	25,166,361.11	Н	UPRICE	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
(1441		06050BAJ0	13	100	2.3750	50,000,000.00		260,590.28	
Ø	42192	Ē.		40	000	1.9301	50,790,555.56	П	SUNGARD	5.7 197
			48124/AE4	F 1	100	2.1250	25,000,000.00		234,635,41	12,425.
K	42178	JP	AMATACTRA	40	000	1.8572	25,360,972.22	_	UPRICE	
		04/14/09 12/26/12	000000000000000000000000000000000000000	14	000	2.1250	25,000,000.00		81,163.20	74,146.
K	42179	42179 JPM 2.125 12.26.12 TLGP	481247AM6	19	100	2.1250	25.000.000.00	25 066 406 25	SUNGARD	
		04/14/09 12/26/12		54	000	2.1180	25,018,280.56	100	SUNGARD	59,931
	SUBTOT	SUBTOTAL (Inv Type) 15 TREASURY LGP	16	16.62% (M)		1.9337	551 000 00	; i		
						1.7369		220800000	2,551,786.76	2,037,642
×	42114	42114 F H L B	3133XJUS5	19	100	5.0000	25,000	562.50	27. 200 470	
6	40104	12/09/08 03/12/10		54	000	1	25,94 00	10	STINGABL	
(12701		3133XRM49	13	100	3.875	00 00'66	00.0	368.125.00	400,000
K	42140	FHLB	2122VUD42	4.0	000	2.8671	., 400		SUNGARD	1000,000
		01/15/09 10/05/11	C#GHACCAC	13	000	1 95.4		0,0	75,833.33	29,600
K	42141	DL.	3133XHB43	19	100	4.8750	000	0000 .0.907	SUNGARD	
		01/15/09 10/05/11		54	000	1.9541	72,0 30		379,166.67	148,000,
⋖		42157 F H L B	3133XHB43	13	100	4.8750	JO 1 00 3	0'000'	379 166 67	24.5
		02/13/09 10/05/11		54	000	2.0201	53,1 90.0	000.0000	SUNGARD	343,500
	SIBLO	SIRPOTAL (Inv Tone) 22 PEDERAL HOME LOSN BANK		0.00						
		The same of the sa		# . 306 (M)		4.770	00's	532, P 50	1,475,597,23	1 001 000

7953630000 1,475,597.23 1,001,950.cn

00.

CITY/COUNTY OF

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 05/31/09

(RPTMKT)

PAGE: 3 RUN: 06/02/09 09:40:12

		MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#D			
NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED SAIN PRICE SOURCE UNREALIZED 1888
42156 FAUNIE MAE	CARNASCIC	,	0	6				
02/11/09 02/11/11	CHANTOCAC	47	000	2.0000	20,000,000.00	20,150,000.00	122,222.22	150,000,001
42221 FNMA 1.75 3 23 11	31398AVQ2	19	9704	1.7500	30,000,000.00	30.393 750 00	SUNGARD	
1		47	000	1.2272	30,359,458.33	101.3125000000	SINGARD	105,750,00
42208 F N M A	31398AWY4	13	100	1.7000	50,000,000.00	50,125,000.00	75,555.56	125.000 00
42130 F N M A	OATAGRETE	1.5	100	1.7000	50,000,000.00	100.2500000000	SUNGARD	
		54	000	3.5529	50.947.850.00	100 593750000	739,708.33	
	31398ATA0	19	100	4.3300	30,000,000.00	30,178,125.00	443 R25 00	-650,975.00
12/30/08 07/28/11		54	000	3.5529	30,568,710.00	100.5937500000	SUNGARD	390 595 00
	31398ATA0	13	100	4.3300	20,000,000.00	20,118,750.00	295,883.33	100000000000000000000000000000000000000
42133 F N M A	りょうなかないない	5 t	100	3.5576	20,376,080.00	100.5937500000	SUNGARD	-257, 120,00
		54	000	3.5576	50,000,000.00	50,296,875.00	739,708.33	
	31398ARC8	19	100	4.1200	50,000,000.00	50.750.000.00	143 OFF FC	-643,325.00
1		47	000	3.5958	51,050,000.00	101,500000000	CINCADA	000
42127 F N M A	31398ARC8	19	100	4.1200	50,000,000.00	50,750,000,00	143.055.56	200,000,000
42120 E N M B		47	000	3.5958	51,050,000.00	101.5000000000	SUNGARD	-300.000.00
-	SISSBARCE	13	100	4.1200	20,000,000.00	20,300,000.00	57,222.22	
		7	000	3.5958	20,420,000.00	101.5000000000	SUNGARD	-120,000.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGA 11.17% (M)	IONAL MORTGA 1	1.17% (M	_	3.5794	370 000 000 000	373 360 375 00		
				3.0509	375,712,298,33	100 9079390000	2,859,402,77	380,750,00
					100.000			2,662,215,00
42184 FEDERAL, FAPM CP BKS GLOBAL	31331GSR1	1.9	100	1 2000	000	4		
		4.1	000	1.2000	50.000,000,00	100 0037500000	80,000.00	46,076
42105 F F C B	31331YUD0	19	100	2.8750	19.000,000,000	19 599 697 50	SUNGARD	
		54	000	3.2029	18,866,050.00	103.1562500000	SITUATION OF THE STATE OF THE S	733,637,40
42102 F F CB	31331YG46	19	100	2.6250	40,000,000.00	41,137,500.00	116.666.67	1 395 007
42159 PEDERAL BARM CURDIT	r a voi ce r c	54	000	2.9000	39,741,600.00	102.8437500000	SUNGARD	
	STSSTORES.	41	000	2.8868	18,225,000.00	18,099,703.13	174,352.50	
					00.01	000000000000000000000000000000000000000	SUNGARD	- 52,394 -
SURFOTAL (THY TYPE) 28 FEDERAL FARM CREDIT BAN		3.86% (M	-	2.1252	127,225,000.00	128,883,765.63	511, 176, R1	
42115 F H L M C BONDS	3137EABO1	1.9	100	3 2500	000 000	4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4		
1		5.4	000	2.0810	50,916,000.00	102.843750000	609, 375, 00	505,8
ACITY F. H. L. M. C. BONDS	3137EABQ1	1.9	100		20,000,000.00	20,568,750.00	243.750 mm	
42103 F H L M C	TARRETTE	4.0	000		20,366,400.00	102.8437500000	SUNGARIA	
	VANGE STO		000	5.1250	25,000,000.00 3E 8E2 000 00	26,335,937.50	348,784,72	1.11
42148 F H L M C	3128XRGD8	1.9	100		50 000 000 000	50 063 500 000	SUNGARI	
01/21/09 01/21/12		9.4			\$ 0.000,000 oc	101.062,500.00	140, 222, 224	

FRANCISCO SAN O E TITY/COUNTY

M P N E W L I N R A N K I N 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMPT)

INVESTMENTS OUTSTANDING AS OF 05/31/09

PUN: 06/02 09 09:40-1.

INVEST	DESCRIPTION	CHSTP	MAJOR	SORT P	MAJOR SORT KEY IS ICC#				
UTMRED	PUPCHASE MATURITY DATE		BROK	SAFE	SAFE YTM TR	FAR/ SHAKES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED PRICE SOURCE INPEALIZED	UNREALIZED
42149 P H T. M C	T M T	010000000							
	01/23/09 01/23/12	212678608 19	ή .	000	1.9700	50,000,000.00	100 1.9700 50,000,000.00 50,062,500.00	350,222,22	62, 50
42150 F H L M C	HLMC	3128X8GD8		000	100 1.9700	50,000,000.00	50,000,000.00 100.1250000000	SUNGAPID	
	01/23/09 01/23/12			000		50,000,000,00	50,000,000.00 50,062,500.00	350,222.22	62,50
42151 FH	42151 FHLMC Bonds	3128X8HA3	1.9	100		50,000,000.00	50,000,000.00 50,093.750.00	SUNGAPP 386 527 79	
42215 P H I. M C	01/46/09 01/40/12	CADOVOCIC	47	000	2.3000	50,000,000.00	47 000 2.3000 50,000,000.00 100.1875000000	SUNGAPI	
		100000	,		0000	000000000000000000000000000000000000000			

D GAIN	. 905,539	62,500.0	25 26		211,875,01	23,437.5		129, 1, 4	196,875,00	328,125.00	1,891,840,30	77, 8HI	100000	10/000,52	4,726,00	187, 527, 00.	62, 50A. Or
UNREALIZE	69	62,	ŝ		-211,	23,		000	-196,	328,	1,891,	77,	i g	5.	7	187,	3
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED I, co-	350,222.22	350,222.22	SUNGAPP 386.527.78	SUNGAPI	236,111.11 SUNGAPD	39,843,75,	166,666.67	100,000,00	SUNGARD	166,666.67 SUNGARD	3,348,392.36	5,950.00 SUNGARD	5,950.00	5,950.00	535.50 S1MGARD	18, 385.50	18,500.00 SUNGARD
MARKET VALUE MARKET PRICE	50,062,500.00	50,062,500.00	50,093,750.00	100.1875000000	100.6562500000	100.0937500000	49,671,875.00	29,803,125.00	99.34375000000	49,671,875.00 99.34375000000	503,106,250.00	50,062,500.00	50,062,500.00	50,062,500.00	4,505,625.00	154,693,125.00	50,062,500.00
PAR/SHARES BOOK	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50, 765, 694.44	25,001,475.69	50,000,000.00	30,000,000.00	30,000,000.00	50,000,000.00	500,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	4,500,000.00	154,500,000.00	50,000,000.00
CPN RATE YTM TR	1.9700	1.9700	2.3000	2.5000	2.1029	2.1250	3.0000	3.0000	3.0000	3.0000	2.6745	.5366	.4760	.4760	.4364	.4688	0077.
FUND	100	100	100	100	000	000	100	100	000	000	_	100	100	100	100	_	100
BANK	19	19	13	19	47	56	19	19	26	26	15.05% (M)	19	47	19	19	4.63% (M)	19
disho	3128X8GD8	3128X8GD8	3128X8HA3	3128X8SK9	OCKOVOCIE	074040410	3128X8WF5	3128X8WF5	312000000	0.4800000000000000000000000000000000000	15	3133XNF61	3133XNF61	3133XNF61	3133XNF61		31331Y6X3
DESCRIPTION PUPCHASE MATURITY DATE		0 F H L M C 01/23/09 01/23/12	H	1	05/28/09 03/23/12 7 FHLMC 2,125 5 4 12		04/21/09 04/21/14	EL.	7 F H L M C	04/21/09 04/21/14	SUBTOTAL (Inv Type) 30 FHLMC Bonds	41916 F H L B FLOATER 12/07/07 11/23/09 41937 F H I D FLOATED OWN Acts 200	01/09/08 11/23/09	B F H L B FLOATER OTR ACT 360 01/09/08 11/23/09	9 F H L B PLOATER OTR ACT 360 01/09/08 11/23/09	SUBTOTAL (Inv Type) 31 FHLB FLOATER OTR ACT-36	42065 PPCB PLOATER OTR 08/26/08 10/26/09
INVEST		42150	42151	42215	42217			42206	42207		SUBTO			41938	41939	SUBTO	4206
	K	K	K	K	K		1	K	K			< 4		⋖	K		<

18,500.00

50,062,500.00

50,000,000.00

.7700

SUBTOTAL (Inv Type) 33 FFCB PLOATER OTR ACT-36 1.50% (M)

SUNGARD

655.56

25,000,000.00

25,000,000.00

.2360

100

19

3133XRR28

A 42076 F H L B FLOATER MONTHLY 09/18/08 12/28/09 25,000,000,00

25,000,000.00

.2360

.75% (M)

SUBTOTAL (Inv Type) 35 FHI.B PLOATER MONTHLY

SAN FRANCISCO A C CITY/COUNTY

	RUN: 06/02/0
M R . N E W L I N R A N K I N 4 1 5 - 5 4 - 4 4 8 7 INVESTMENT INVENTORY WITH MARKET VALUE	INVESTMENTS OUTSTANDING AS OF 05/31/09 MAJOR SORT KRY IS ICC#
ē	

(RPTMKT

42100 NUMBER

PAGE: 5 PAGE.

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 3,895.00 5,336,15 1.635.80 SUNGARD 4,421.08 SUNGARD 6,056.88 79.166.67 SUNGARD 13,462,67 SUNGARD 13,462.67 298, 333, 34 298, 131, 14 SHINGARD MARKET VALUE MARKET PRICE 50,031,250.00 25,039,062,50 49,985,000.00 18,511,562.50 100.0625000000 100,062500000 68,542,812.50 100.0625000000 25,039,062.50 29,825,000,00 29,825,000.00 99.97000000000 49,985,000.00 99.97000000000 49,998,888.89 877777778 124,994,305,55 49,996,944.44 50,000,000.00 25,000,000.00 25,041,113.89 29,825,000.00 29,825,000.00 49,573,333.33 49,573,333.33 49,979,000.00 125,000,000.00 PAR/SHARES ROOK 18,500,000.00 18,510,121.35 50,027,355.00 68,537,476.35 25,000,000,00 29,825,000.00 50,000,000.00 50,000,000,00 24,985,916.67 49,971,833 FUND CPN RATE 2401 YTM TR .1266 .2894 .1266 2894 1266 1.4736 1.5200 1.4736 1.2500 1.2500 SAFE 100 100 000 100 100 75% (M) (M) %68 1.50% (M) 74% (M) 2.05% (M) 19 13 19 19 13 BANK BROK 905266AA0 313589KN2 313385GR1 313385HF6 3128X7CN2 3128X7CN2 313385HP6 SUBTOTAL (Inv Type) 36 PHLMC FLOATER MO ACT-36 Type 4 4 FEDERAL HOME LOAN DISC SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES SUBTOTAL (Inv Type) 39 FNMA MULTI STEP SUBTOTAL (Inv Type) 37 MTFG FLOATER 42200 FEDL HOME LOAN BK CONS DISC PURCHASE MATURITY DATE 42173 UNION BK N A FDIC GTD TLGP A 42214 F N M A MULTI STEP BOND 42101 F H L M FLOATER MONTHLY 42201 FEDL HOME LOAN BK CONS 42202 PRDL HOME LOAN BK CONS H L M FLOATER MONTHLY 42110 F N M A DISCOUNT NOTE DESCRIPTION 04/06/09 06/23/09 09/22/08 09/21/09 03/23/09 03/16/12 05/18/09 11/18/11 12/04/08 08/17/09 09/22/08 09/21/09

d

60% (M)

BIBLIOTHE (Inv Type) 44 FMC DISCOUNT NOTES

A 42176 FREDDIE MAC DISCOUNT

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(PPTMPT)

K ď.

K K K

INVESTMENTS OUTSTANDING AS OF 05/31/09

PIN; OK '0' OS OS-40.;

	SAIN				11 11				***													4 2		Li fre			. 4		0.00		U						t . 4
	UNREALIZEI UNREALIZEI																																			8, 187, 344, 14	-5,941,100.4
	CURR ACCR INT UNREALIZED GAIN PRICE SOUPER UNREALIZED LOSS		671.67	QQQQQQQ	58,437.50	USERPR	172.22	USERPR	62.22	USERPR	45,638,84	USERPR	104 987 50			311,500.00	USERPR	311,500.00	USERPR	79,750.00	USBRPR	156,666.67	JAN 200 00	OC. COL.	426,300,00	USERPR	202,486.11	USERPR	202,486.11	USERPR	202,486.11	USERPR	193,333,33 USERPR	2,269,208,33		16,674,293.79	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1
	MARKET VALUE MARKET PRICE		100,000.00	100.0000000000	5,000,000.00	100.000000000	100,000.00	100.0000000000	100,000.00	100.0000000000	10,000,000.00	100.0000000000	15,300,000.00	100.0000000000		300,000,000.00	E0 000 000 00	100 00000000000000000000000000000000000	25 000 000 000	100 0000,000,000	100 000 000 000	100 00000000000000000000000000000000000	15 000 000 000	100,0000000000	35,000,000.00	100.0000000000	50,000,000.00	100.0000000000	50,000,000.00	100.0000000000	50,000,000.00	100.000000000	100.0000000000	525,000,000.00	100.0000000000	3342563337.61	10000000000000000000000000000000000000
共	PAR/SHARES BOOK		100,000.00	100,000.00	2,000,000.00	5,000,000.00	100,000.00	100,000.00	100,000.00	100,000.00	10,000,000.00	10,000,000.00	15,300,000.00	15,300,000.00	20 000 000 00	50,000,000,00	50,000,000,00	50.000.000.00	25,000,000,00	25,000,000,00	100.000 000 00	100,000,000.00	15,000,000.00	15,000,000.00	35,000,000.00	35,000,000.00	20,000,000.00	50,000,000.00	50,000,000.00	00.000,000,00	50,000,000,00	00.000,000,000	100,000,000.00	525,000,000.00			
MAJOR SORT KEY IS ICC#	CPN RATE YTM TR		3.9000	3.9000	2.7500	2.7500	1.0000	1.0000	1.6000	1.6000	2.6500	2.6500	2.6732	2.6732	2 5200	2.5200	2.5200	2.5200	1.3200	1.3200	1.2000	1.2000	2.5200	2.5200	2.5200	2.5200	2.3900	2.3900	2 3900	2 2 2 0 0 0	2 3900	1 4500	1.4500	1.9705		2.1715	
ORT K	FUND		100	000	100	000	007	000	100	000	100	000			100	000	100	000	100	000	100	000	100	000	9703	000	007	000	000	100	000	100	000				
MAJOR	BANK		13 61	0 0	£ 1	103	64	79	19	28	13	6.3	.46% (M)		19	46	19	46	19	40	19	46	1.9	44	13	44	19	7 0	44		44	19	40	15.71% (M)			
	CUSTP												E DEPOSIT																							GRAND TOTAL	
	DESCRIPTION PURCHASE MATURITY DATE	TOTAL MARCHANING MARCHAN	02/16/08 02/16/09	FIRST NATIONAL BANK CD	07/31/08 07/31/09	MISSION AREA CREDIT INTON	11/03/08 11/03/09	BANY OF CAN PRANCECCO CD	05/18/09 05/17/10	PIDCT NATIONAL DAMP D	01/18/08 13/20/10	01/02/23 15/03/10	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT		UNION BANK COLLATERA	12/04/08 06/04/09	UNION BANK COLLATERA	12/04/08 06/04/09	COLLATERAL C DS	03/06/09 09/02/09	UBOC COLLATERIZED	04/15/09 10/13/09	US BANK COLLATERAL	12/09/08 11/23/09	12/09/08 11/22/08	IS BANK COLLATEDALIZE CD		US BANK COLLATERALIZE CD		US BANK COLLATERALIZE CD	12/09/08 12/08/09	B O A COLLATERIZED	04/14/09 04/14/10	SUBTOTAL (Inv Type) 1012 COLLATERAL C DS		GRAN	
	INVEST	ADDAA		42055		42107		42212		42199	1000		SUBTOTA		42124		42125		42163		42205		42117	40110	97776	42119		42120		42121		42203		SUBTOTA			

K K K K K K

K

NEWLIN RANKIN 415-554-448 ISC FRAN z SAI CITY/COUNTY OF α

(EIS / ERNEIS)

p; RNED INCOME SUMMA POOLED FUNDS SORT KEYS ARE FUND ICC# MATD 05/01/09 THROUGH 05/31/09 EAI

PAGE: 1 RUN: 06/01/09 10:12:03

PAGE.

263.28 11,050,60 22,101,20 70,813,14 70,813,14 25,625.16 7,439.92 7,813.17 15,626.33 63,722.23 64,512.07 35,297.40 17.058 RE 40,394,65 TOTAL / NET EARNINGS 37, 542 41,406.25 407,158.57 595,830.44 RECEIVED THIS PER INCOME SOLD/MAT 05/14/09 044 05/28/09 MATTIRED MATURED DATE .010 3.818 4.253 1.657 29,963 .010 .010 3.888 1.657 1.194 2.427 1.401 YIELD/ 365 25,707,031.25 51,414,062.50 25,435,122.28 50,870,244.57 50,302,734.38 50,302,734.38 50, 261, 111.11 50, 396, 340.28 50, 396, 340.28 25, 037, 750.00 35, 211, 400.00 25, 046, 683.08 49,995,208.33 49,995,208.33 199,249,736.10 000,000,000 10,000,000.00 5,165,542.97 259, 197, 472, 33 99 49,264,111.11 25,278,090.2 25,276,340.2 25,006,500.0 BOOK VALUE 028,443. SCHEDULED 4.1.4 25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 55,000,000.00 25,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 200,000,000.00 255,100,000.00 SHARES / SCHEDULED 50,000,000.00 50,000,000.00 50,000,000.00 50.000,000.00 000,000,000 5,100,000.00 PAR VALUE 30,000,000. .000,000 50,000,000 000 5,0 02/28/10 38 DAYS LS6 DAYS 07/31/09 LICKER / MATURITY 06/04/09 06/04/09 06/04/09 10/25/09 08/15/09 08/31/09 08/31/09 03/11/11 DATE 0 BAC 2.375 06.22.12 TLGP 0.3184 2.125 12.26.12 TLGP 0.3184 2.125 12.26.12 TLGP MOPGAN STANLEY FDIC GTD 7.76%(C) (2) \$96 8000 GENL ELEC CAP CORP FDIC 5259 MORGAN STANLEY FDIC GTD LATTE SPAIN FURTHER CARE CORE PROPERTY 1.4111 GENL RIEC CAP CORP PDIC 2500 GENL FLEC CAP CORP FDIC BK OF THE WEST.BNP 2.15 BK OF THE WEST.BNP 2.15 6250 GR 1.625 01.07.11 TLGP 6250 GR 1.625 01.07.11 TLGP 6250 GS 1.625 07.15.11 TLGP C 1.625 03.30.11 TLGP C 2.125 04.30.12 TLGP BAC 2 1 04.10 12 TLGP J P MORGAN CHASE TLGP GOLDMAN SACHS LPG USSA CAPITAL CO DESCRIPTION 11 TREASURY BILLS 12 TREASURY NOTES - NOTE 6 4 09 .1500 B 6 4 09 .1500 B 6 4 09 NOTE NOTE NOTE NOTE NOTE NOTE 1.4800 T BILL BULL DAY 1250 JIM ĸ 8750 T 4.0000 T 8750 . 0000 4.8750 4.6250 2.0000 2.1500 4.8750 SUBTOTAL (ICC#) SUBTOTAL (ICC#) SURTOTAL, (1CCB) 42210 04/28/09 42171 03/02/09 42172 03/02/09 03/31/08 04/16/09 04/16/09 42164 03/19/09 01/24/09 42178 04/14/09 PURCHASE 05/12/09 12/31/08 12/31/08 42097 10/31/08 05/12/09 42095 10/29/08 42334 3 41994 42169 12198 12204 42222 11841 41862 42196 42224

CITTY/COUNTY OF SAN PRANCISCO R. NEWLIN RANKIN 415-554-4487

Σ

PAGE: 2 RUN: 06/01/09 10 12-03	TOTAL/NET FARNINGS	208,015.20	130,283.30	40,525.30	27,205,84	03/03/031,136,611.11 1,028,629,19	82,871,22	1,329,424.73		10,833.34	144, 157, 15	59 724 81	149, 310, 79	-168,029.76	151,271.94	151,271.94	60,508.77	-15,572.41	966.00	667,792.55	50,000.00	96,480.27	197,083,66	86,793.38	60,704.06	-32,402,7P	32,402,78	87,402,78	82,083,33	82,083,33
RUN: 06/01/	INCOME RECEIVED THIS PER	247,976.98	179,981.16		05/21/09 153,718.62	11.119,961,		1,310,329.73 1,329,424.						49,000.00	766,777.78	705 211 78	306,711.11	110,028.89	966.00	2,055,276.00			.00			235,736.11	235,736.11	4100.100		
	DATE SOLD/MAT	05/26/09			05/21/09	160/60/60								-22.114 05/12/09			3.400 -3.737 OE/O7/OB	05/01/03	05/26/09							2 150 05/12/09	05/12/09		_	_
	YIELD/ 365	11.464	1.407	1.839	2	1.812	1.812	8.397	1 660	3.447	3.447	3.451	3.451	-22.114	3.486	2 400	3 737	-3.737	.207	2.217	3.158	2.858	2.137	2.007	2.754	2.150	-2.150	1.933	1.933	1.933
S U M M A R Y 05/31/09 D ICC# MATD POOLED FUNDS	SCHEDULED BOOK VALUE	26,492,346.45	00.	25,940,250.00		10,770,400.00	53,852,000.00	164,619,550.00	50.000.000.00	50,947,850.00	30,568,710.00	20,376,080.00	50,940,200.00	25,212,250.00	51,050,000.00	20 420 000 00	25.347.360.56	50,694,721.11	21,329,784.00	325,352,840.00	18,866,050.00	39,741,600.00	108,607,650.00	50,916,000.00	25,957,000.00	50,000,000,00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00
I C O M E THROUGH S ARE FUN	SHARES / SCHEDULED PAR VALUE	26,450,000.00	00.	25,000,000.00	28,145,000.00	10,000,000.00	50,000,000.00	155,000,000.00	50,000,000.00	50,000,000.00	30,000,000.00	20,000,000.00	50,000,000.00	25,000,000.00	50.000,000.00	20.000.000.00	25,000,000.00	50,000,000.00	21,000,000.00	1018 DAYS 320,000,000.00	50,000,000.00	10,000,000.00	591 DAYS 109,000,000.00	50,000,000.00	50,000,000.00	50,000,000,00	50,000,000.00	50,000,000.00	50,000,000.00	00.000,000,00
R N E D I N 05/01/09 SORT KEYS FUND: 100	TICKER / MATURITY DATE	06/22/12	0 DAYS	03/12/10	01/28/11	10/05/11	10/05/11	729 DAYS	04/29/11	07/28/11	07/28/11	07/28/11	07/28/11	05/12/13	05/06/13	05/06/13	03/13/14	03/13/14	02/26/27	1018 DAYS	10/13/10 02/14/11 04/21/11	11/17/10	591 DAYS	07/16/10	01/23/10	01/23/12	01/23/12	01/23/12	01/23/12	01/23/12
α 4 Γ	DESCRIPTION	1.4492 BANK OF AMERICA FDIC GTD	OATER	H L B H L B		22	-1	22 FEDERAL HOME LOA 4.93%(C)	MA			< :	(A	(<	Z X	Σ	Z Z	M A RBS	SKAL NATL MTG ASSN	23 PEDEPAL NATIONAL 9.74%(C)	1.2000 PEDERAL PARM CR BKS GLOB 2.8750 P F C B 2.6250 P F CB		28 FEDERAL FARM CRE 3.25%(C)	L M C BONDS L M C BONDS	LMC	HLMC	L M C	٦.	2	2
	COUPON	1.4492 BANE	1) 16 TLGP FLOATER	5.0000 P H 3.8750 F H	1.7400 F H L 5.0500 F N M	4.8750 F H	4.8750 F H			4.3300 F N		4 3300 F N	4.1800 F N M	4.1200 F N	4.1200 F N M		2.7500 F N	2.7500 F N M A	5.3000 FEDE		1.2000 PEDERAL 2.8750 F F C B 2.5250 F F CR			3.2500 P H L 3.2500 F H L 5 1250 F H L	<u> </u>	Ē.,	1.9700 F H L	1 9700 F H	L	
EPNPTS	V PURCHASE DATE	42174 03/18/09	SURTOTAL (ICC#)			42140 01/15/09 42141 01/15/09	42157 02/13/09	SUBTOTAL (ICC#)			42131 12/30/08							42168 03/20/09		SURTOTAL (ICC#)	42184 04/13/09 42105 11/19/08 42102 11/10/08		SUBTOTAL (ICC#)	42115 12/09/08 42116 12/09/08 42103 11/17/08			42147 01/23/09		42150 01/23/09	
(E)	INV.	42	U)	2 4 4	4 4	42	4.2	t)	45	45	4.7	2 6	42	42	42	42	45	2 4	2	U)	42		12	2 4 4	42	42	4 2	42	42	

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

E A R N E D I N C O M E S U M M A R Y
05/01/09 THROUGH 05/31/09
SORT KEYS ARE FUND ICC# MATD
FUND:
100 FOOLED FUNDS

PAGE: 3

PAGE: 3

ATTD

RUN: 06/01/09 10:12:03

FUNDS

TOTAL/NET EARNINGS	95,833.34 8,319,58 38,368.06 125,000.00 75,000.00	798,777.43	39,183.29 89,857.95 38,068.56 33,426.17	208,604.53	33,152.78	33.152.78	7,311,73	7,311,73	5,167.57	19,133,96	30,706,64	30,706.64	13.462 67		10.100.11	2 2 2	11 11 11
INCOME RECEIVED THIS PER		707,208.33	131,769.00 171,525.00 131,769.00 131,769.00 11,859.21	578,691.21		00.	7,395.75	7,395.75	6,590.63	24,403.13		00.		00		00	
DATE SOLD/MAT			.923 4.683 05/15/09 .896 .896														
YIELD/ 365	2.257 1.495 2.075 2.944 2.944	1.848	4.683 4.683 .896 .896	1.387	.781	.781	.344	.344	.329	.329	1.444	1.444	1.177	1.177	1.227	1.227	.243
SCHEDULED BOOK VALUE	50, 000, 000 00 25, 001, 475.69 50, 000, 000 00 30, 000, 000 00	503,006,570.13	49,984,700.00 50,024,900.00 50,010,000.00 50,010,000.00 4,500,900.00	154,505,600.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,510,121.35 50,027,355.00	68,537,476.35	25,041,113.89	25,041,113.89	29,825,000.00	29,825,000.00	49,573,333.33	49,573,333.33	49,979,000.00
SHARES / SCHEDULED PAR VALUE	50,000,000.00 25,000,000.00 50,000,000.00 30,000,000.00 50,000,000.00	500,000,000.00	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	176 DAYS 154,500,000.00 154,505,600.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,500,000.00	68,500,000.00	25,000,000.00	25,000,000.00	29,825,000.00	29,825,000.00	50,000,000.00	50,000,000.00	50,000,000.00
TICKER / MATURITY DATE	01/30/12 03/23/12 05/04/12 04/21/14 04/21/14	1084 DAYS	11/23/09 11/23/09 11/23/09 11/23/09	176 DAYS	10/26/09	148 DAYS	12/28/09	211 DAYS	09/21/09	113 DAYS	03/16/12	1020 DAYS	11/18/11	901 DAYS	08/17/09	78 DAYS	06/09/09
DESCRIPTION	FHIMC Bonds F H L M C FHIMC 2.125 5 4 12 FHIMC 3 SNC1 F H L M C F H L M C	15.06%(C)	. 4760 F H L B FLOATER 1. 4760 F H L B FLOATER 2. 4760 F H L B FLOATER OTR ACT 2. 4760 F H L B FLOATER OTR ACT 3. 4760 F H L B FLOATER OTR ACT 3. 4760 F H L B FLOATER OTR ACT	FLOATER OTR 4.63%(C)	8 FLOATER OTR	33 FFCB FLOATER OTR 1.50%(C)	H L B FLOATER MONTHLY	FLOATER MON .75%(C)	H L M FLOATER MONTHLY H L M FLOATER MONTHLY	TOATER MO 2.05%(C)	ON BK N A PDIC GTD TL	OATER .75% (C)	M A MULTI STEP BOND	MULTI STEP .89%(C)	M A DISCOUNT NOTE	ISCOUNT NO 1.48%(C)	2600 FEDL HOME LOAN BE CONS D
COUPON	2.3000 FHLMC 2.5000 F H L 2.1250 FHLMC 3.0000 FHLMC 3.0000 F H L 3.0000 F H L	30 FHLMC Bonds	.4760 F H .4760 F H .4760 F H .4760 F H	31 FHLB F	.7700 FPCB FLOATER	33 FPCB F	.2360 F H	35 FHLB F	.2894 F H	36 PHIMC FLOATER	1.5200 UNION BK	37 MTFG FLOATER	1.2500 F N	39 FWMA	1.2000 F N	41 FNMA DISCOUNT	.2600 FED
PURCHASE C DATE	01/30/09 05/28/09 05/05/09 04/21/09 04/21/09	SUBTOTAL (ICC#)	12/07/07 12/28/07 01/09/08 01/09/08	SUBTOTAL (ICC#)	42065 08/26/08	SUBTOTAL (ICC#)	42076 09/18/08	SUBTOTAL (ICC#)	42100 09/22/08 42101 09/22/08	SURTOTAL (ICC#)	42173 03/23/09 1	SUBTOTAL (ICC#)	42214 05/18/09 1	SUBTOTAL (ICC#)	42110 12/04/08	SURTOTAL (ICC#)	42201 04/07/09
INV NO.	42151 42217 42217 42190 42206 42206	SUBT	41916 41924 41937 41938 41939	SUBT	42065	SUBT	42076	SUBT	42100	SURT	42173	SUBT	42214	SUBT	42110	SURT	42201

(EIS / ERNEIS)

415-554-4487 SAN FRANCISCO RANKIN G C CITY/COUNTY NEWLIN . W

EARNED INCOME SUMMAR

(EIS / EPNEIS)

62.22 3.4 9 RUN: 06/01/09 10:12:03 27, 124, 99 35, 143, 90 124,861.11 TOTAL/NET EARNINGS 11.840 108,500 PAGE: OB. 3.8 RECEIVED THIS PER INCOME SOLD/MAT DATE .264 256 788 014 687 714 338 555 423 423 423 YIELD/ 365 24,985,916,67 17 DAYS 125,000,000.00 124,936,750.00 100,000.00 100,000,001 15,300,000.00 000.000 00 50.000,000.00 000.000 161 DAYS 490,000,000.00 490,000,000.00 000.000 10,000,000.00 000,000 50,000,000,00 100,000,000.00 BOOK VALUE 000 SCHEDULED 000 100, 5,000, 50,000, 50,000, 25.000. 100,000, 15,000, 50,000, POOLED FUNDS SORT KEYS ARE FUND ICC# MATD 05/01/09 THROUGH 05/31/09 100,000.00 25,000,000.00 100,000.00 15,300,000.00 50,000,000.00 25,000,000.00 15,000,000.00 50.000,000.00 10,000,000.00 50,000,000,00 100,000,000,001 SCHEDULED PAR VALUE SHARES / 50,000,000. 06/04/09 06/23/09 12/08/09 394 DAYS 07/31/09 11/03/09 05/11/10 12/20/10 10/13/09 04/14/10 TICKER / MATTRITY 07/16/09 09/02/09 12/08/09 DATE FIRTH. 2600 PEDL HOME LOAN BK CONS D 0000 MISSION AREA CREDIT UNIO .3900 US BANK COLLATERALIZE CD .3900 US BANK COLLATERALIZE CD .3900 US BANK COLLATERALIZE CD 3.9000 MISSION NATIONAL BANK PU 6000 BANK OF SAN FRANCISCO CD SUBTOTAL (ICC#) 1012 COLLATERAL C D 14.67%(C) 3.74%(C) .46% (C) FIRST NATIONAL BANK CD 6500 FIRST NATIONAL BANK P 5200 UNION BANK COLLATERA 2.5200 UNION BANK COLLATERA 4500 B O A COLLATERIZED US BANK COLLATERAL UBOC COLLATERIZED DESCRIPTION COLLATERAL C DS 43 FEDERAL HOME LOA 1010 PUBLIC TIME DE 7500 3200 2000 5200 COUPON PATE SURTOTAL (ICC#) SUBTOTAL (ICC#) PURCHASE 07/16/08 07/31/08 05/18/09 12199 01/18/09 12/04/08 04/15/09 12203 04/14/09 04/06/09 12/04/08 12120 12/09/0R DATE

94 5,459,115.75 5,812,949.94 5,459,115.75 5,812,949. - ASSETS 576 DAYS 3123225000.00 3147510263.29 3123225000.00 3147510263.29 000 LIABILITIES 1.704 :3,291,285,192,03 2.080 ASSETS - NET WEIGHTED AVG YIELD AT END OF PERIOD : TOTAL INTEREST EAPINED FOR FUTURE RECEIPT: SUBTOTAL (FUND) 100 POOLED FUNDS SUBTOTAL (FUND) 100 POOLED FUNDS EAPNED INTEREST YIELD THIS PERIOD AVERAGE DAILY INVESTMENT BALANCE

FUND STATISTICS

415-554-4487 SAN FRANCISCO MR. NEWLIN RANKIN CITY/COUNTY OF

(EIS / ERNEIS)

SUMMARY SFUSD TRANS 08-09 SORT KEYS ARE FUND ICC# MATD 05/01/09 THROUGH 05/31/09 EARNED INCOME 9703 FUND:

PAGE: 5 RUN: 06/01/09 10:12:03

75,950.00 75,950.00 75,950.00 TOTAL 'NET EARNINGS 00. 00 00. RECEIVED THIS PER INCOME 365 SOLD/MAT DATE 2.555 176 DAYS 35,000,000.00 35,000,000.00 2.555 YIELD/ 35,000,000.00 SURTOTAL (FUND) 9703 SFUSD TRANS 08-09- ASSETS 176 DAYS 35,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00 BOOK VALUE SCHEDULED 000 000 LIABILITIES 11/23/09 35,000,000.00 SCHEDULED PAR VALUE SHARES / TICKER / MATURITY DATE 35,000,000,00 2.555 2.555 426,300.00 ASSETS SUBTOTAL (ICC#) 1012 COLLATERAL C D 1.05%(C) SUBTOTAL (FUND) 9703 SFUSD TRANS 08-09- NET 42118 12/09/08 2.5200 US BANK COLLATERAL TOTAL INTEREST EARNED FOR FUTURE RECEIPT: DESCRIPTION EARNED INTEREST YIELD THIS PERIOD WEIGHTED AVG YIELD AT END OF PERIOD AVERAGE DAILY INVESTMENT BALANCE COUPON PATE FUND STATISTICS INV PURCHASE NO. DATE

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(EIS / EPNEIS)

E A R N E D I N C O M E S U M M A R Y OS/O1/09 THROUGH 05/31/09
SORY FEYS ARE FUND ICCH MATD
FUND: 9704
SPEND SOROBS

PAGE: 6 RUN: 06/01.09 10:12:03

TOTAL/NET	21,958.33	30,741.66	33,333.33 19,237,74 246,641.70	299,212,77	43,768,75	43,768.75	15,500.00	15,500.00	389.223.18	389.223.18		
INCOME RECEIVED THIS PER		00.	1.962 1.156 30.150 05/12/09 398.034.17	398,034.17		00.		00.	398,034,17	398,034.17		
DATE SOLD/MAT			05/12/09									
YIELD/ 365	.520	.520	1.962 1.156 30.150	7.158	2.837	2.837	.920	.920				
SCHEDULED BOOK VALUE	49,757,750.00 19,903,100.00	69,660,850.00	20,000,000.00 30,359,458.33 27,144,028.80	50,359,458.33	18,163,440.00	18,163,440.00	19,832,000.00	19,832,000.00	158,015,748.33	158,015,748.33	SS	0000
SHARES / SCHEDULED PAR VALUE	50,000,000.00	70,000,000.00	20,000,000.00 30,000,000.00 27,325,000.00	50,000,000.00	18,225,000.00	18,225,000.00	20,000,000.00	222 DAYS 20,000,000.00 19,832,000.00	529 DAYS 158,225,000.00 158,015,748.33	158,225,000.00 158,015,748.33	LIABILITIES	
TICKER / MATURITY DATE	01/14/10	228 DAYS	02/11/11 03/23/11 02/03/12	645 DAYS	01/28/14	1703 DAYS	01/08/10	222 DAYS	529 DAYS 1		εo.	874,789.46 2.921 1.141 563,426.37
	160 02/06/09	SURTOTAL (ICC#) 11 TREASURY BILLS 2.09%(C)	42156 02/11/09 2.0000 PANNIE MAE 42221 05/12/09 1.7500 PINAA 1.75 3 23 11 42158 02/06/09 2.1250 PANNIE MAE	SUBTOTAL (ICC#) 23 FEDERAL NATIONAL 1.51%(C)	42159 02/06/09 2.8000 PEDRPAL PARM CREDIT	SURTYTAL (ICC#) 28 FEDERAL FARM CRE .54%(C) 1	42176 02/06/09 .9000 FREDDIE MAC DISCOUNT	SUBTOTAL (ICC#) 44 FMC DISCOUNT NOT .59%(C)	SUBTOTAL (FUND) 9704 SPUSD RONDS 2006B- ASSETS	SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- NET	FUND STATISTICS ASSETS	ENT PALANCE 156, THIS PERIOD END OF PERIOD FOR PUTURE RECEIPT:

5,857,149.92 6,278,123,12

2.122

100.00%(C) 570 DAYS 3316450000.00 3340526011.62

GRAND TOTAL

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



José Cisneros TREASURER

PAULINE MARX
Chief Assistant Treasurer

Newlin Rankin Chief Investment Officer

July 10, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco. Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco. Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics from July 1, 2008 to June 30, 2009:

	Pooled	All
Interest Received	\$85,375,579	\$87,495,419
Total Net Earnings	\$76,998,503	\$79,133,572
Earned Income Yield	2.571%	2.562%
Average Age of Portfolio	576 Days	567 Days

Total cost of the securities on hand as of June 30, 2009 was \$3,028,914,501 with a market value of \$3,021,715,113 plus fixed assets accrued interests of \$5,286,914. The earned yield for the month of June 2009 is 3,823%.

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

James Cieneros

Treasurer

Enc. cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.)

Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, T. Rydstrom, P. Marx Transportation Authority – David Murray, San Francisco Public Library – 2 copies Office Copy GOVERNMENT DOCUMENTS DEPT

JUL 1 4 V00%

SAN FRANCISCO PUBLIC LIBRARY

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 6/01/09 THROUGH 6/30/09

100 POOLED FUNDS

FUND:

PAGE: 1 RUN: 07/01/09 09:53:44

	ASSETS ASSETS	JRITIES	ASSETS LIABILITIES ASSETS	OSITS	
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,804,840.14	00.	68,415,83	DIABILITIES	TOTAL
TOTAL NET EARNINGS THIS PERIOD:	9,609,866.08	00.	34,083.32	A/N N	8,873,255.97
AVERAGE DAILY PORTFOLIO BALANCE:	2,932,969,742.05	00.	15,300,000.00	A C	
EARNED INCOME YIELD THIS PERIOD:	3.986	000.	2.710	W/E	1,071011
END OF PERIOD PORTFOLIO BALANCE:	2,820,598,753.01	00.	15,300,000.00	C/21	3,980
CURRENT AMORTIZED BOOK VALUE:	2,816,892,462.78	00.	15,300,000 00	W/W	N/A 2,835,898,753.01
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.554	000	1	N.A	2,842,392,462,34
WEIGHTED AVERAGE DAYS TO MATURITY:	576,44	0000	2.710	N/A	1,560
WEIGHTED AVERAGE DAYS TO CALL:	491,78	00.	364.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY RASIG.			7. 100	N.A.	< :·
					-

(FS/ERNES)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 6/01/09 THROUGH 6/30/09

PAGE: 1 RUN: 07/01/94 09:6: 44

ALL FUNDS

CUNDS

	ASSETS LIABILITIES		ASSETS LIABILITI	EPOSITS LIABILITIES	TATION .
TOTAL INCOME RECEIVED IN THIS PERIOD:	8,804,840.14	.00.	68.415.83	4/12	THE STATE OF
TOTAL NET EARNINGS THIS PERIOD:	9,836,222.18	00.	34,083.32	K/N N	m, m, 7, 7, 7, 1
AVERAGE DAILY PORTFOLIO BALANCE:	3,125,985,490.38	00.	15.300.000.000	A Y	9,870,401 1
EARNED INCOME YIELD THIS PERIOD:	3.828	000.	2 710	¥ 2	N/A 3,141,285,490,38
END OF PERIOD PORTFOLIO BALANCE:	3,013,614,501.34		000 000 91	Y/2 :	4.5.4
CURRENT AMOPTIZED BOOK VALUE:	3 000 000 000		00.000	Y Z	N/A 3,028,914,561,44
Commence of the Commence of th		00.	15,300,000.00	N/A	N/A 3,025,192,852.20
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.545	000.	2.710	N/A	1,541
WEIGHTED AVERAGE DAYS TO MATURITY:	567.42	00.	364.79	N/A	4 22
WEIGHTED AVERAGE DAYS TO CALL:	488.18	00.	364.79	N/A	
NET PORTFOLJO YIELD, 365-DAY BASIS:					a

(FS/ERNES)

415-554-4487 FRANCISCO CITY/COUNTY OF SAN NEWLIN RANKIN M R

U STATISTI 6/01/09 THROUGH 6/30/09 FOLIO F OR

SFUSD TRANS 08-09 FIND.

RUN: 07/01/09 09:53:44

PAGE:

N/A TOTAL. N/A N/A N/A N/A N/A N/A ASSETS LIBRIDED OF ASSETS N/A N/A LIABILITIES 00. 00 000 00. 00. 000 00. 00. 00. 00. 000. ----- GOV'T SECURITIES -----00. 00 00 00 LIABILITIES 2.555 73,500.00 35,000,000.00 35,000,000.00 35,000,000.00 146.00 146.00 ASSETS WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: NET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY END OF PERIOD PORTFOLIO BALANCE: AVERAGE DAILY PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD; TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 6/01/09 THROUGH 6/30/09

PAGE: 1

SFUSD BONDS 2006B FUND: 9704

GOV'T SECURITIE

	ASSETS LIABILITIES ASSETS	LIABILITIES	Acceme	POSITS	
			0.13000	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00	N/A	
TOTAL NET EAPNINGS THIS PERIOD:	152,856.10	00.	00	4/N	
AVERAGE DAILY PORTFOLIO BALANCE:	158,015,748.33	00.	00	C 4/2 2	15.,876.10
EARNED INCOME YIELD THIS PERIOD:	1.177	000		4/2	158,015,748.33
END OF PERIOD PORTFOLIO BALANCE:	158,015,748.33	6	0000	N/N	1.177
CURRENT AMORTIZED BOOK VALUE:	158.000.389.42		00.	N/A	158,015,74в, ее
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1 1 1 1	00.	00.	N/A	158,000,389.42
WEIGHTED AVERAGE DAYS TO MATURITY:	499 73	000.	000.	N/A	1.1
WEIGHTED AVERAGE DAYS TO CALL:	£7.994	00.	00.	N/A	K. N
NET POPTFOLIO YIELD 365-DAY BACTC.		20.	00.	N/A	Y. N
COTONIA THE COLOR					1,17"

MR. NEWLIN RANKIN 415-554-4487 CITY/COUNTY OF SAN FRANCISCO

S PORTFOLIO STATISTIC 7/01/08 THROUGH 6/30/09

POOLED FUNDS

PAGE: 1 RUN: 07/01/09 09:54:14

----- GOV'T SECURITIES -----

	ASSETS	LIABILITIES	ASSETS	SETS LIMB DEPOSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	84,590,676.84	00.	784,902.47	A/N	86 375 670 31
TOTAL NET EARNINGS THIS PERIOD:	76,146,837.80	00.	851,665.64	d Z	
AVERAGE DAILY PORTFOLIO BALANCE:	2,968,183,200.92	00.	26,540,821.92	8/N	0
EARNED INCOME YIELD THIS PERIOD:	2.565	000.	3.209	4/z	0.724,022.83
END OF PERIOD PORTFOLIO BALANCE:	2,820,598,753.01	00.	15,300,000.00	2	000
CURRENT AMORTIZED BOOK VALUE:	2,816,936,909.30	00.	15.300.000.00		2,635,696,753.03
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.669	0 00		N/A	2,832,236,909.30
WEIGHTED AVERAGE DAYS TO MATURITY:	2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2		7.361	N/A	1.671
METCHTON AVERAGE DAVE OF ASSE		00.	364.79	N/A	N/A
MELGHIEL AVERAGE DATS TO CALL:	491.78	00.	364.79	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					500

IPS /ENNES

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/08 THROUGH 6/30/09

FAGE: 1 RUN: 07/01/09 09:54:14

ALL FUNDS

UNDS

87,400,411-1 79,133,571.7! 3,028,914,501.34 3,088,893,386.40 TOTAL N/A N/A 5 N/A N/A LIABILITIES TIME DEPOSITS 364.79 26,540,821.92 784,902.47 851,665.64 15,300,000.00 15,300,000.00 2.961 864.79 ASSETS GOV'T SECURITIES -----00. 00. 00. 00 000 00 00 00 LIABILITIES 86,710,516.57 3,062,352,564.49 2.556 1.653 567.42 488.18 78,281,906.11 3,013,614,501.34 3,009,937,298.72 WEIGHTED AVERAGE YIELD AT END OF PERIOD TOTAL INCOME RECEIVED IN THIS PERIOD: NET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY. EARNED INCOME YIELD THIS PERIOD: AVERAGE DAILY POPTFOLIO BALANCE END OF PERIOD PORTFOLIO BALANCE TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMOPTIZED BOOF VALUE

415-554-4487 CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-448

S PORTFOLIO STATISTIC 7/01/08 THROUGH 6/30/09

FUND: 9703

SFUSD TRANS 08-09

PAGE: 1 RUN: 07/01/09 09:54:14

PAGE:

	ASSETS LIABILITIES	LIABILITIES	ASSETS	SIIS	
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00	MAN	TOTAL,
TOTAL NET EARNINGS THIS PERIOD:	499,800.00	00.	00.	W/N	00
AVERAGE DAILY PORTFOLIO BALANCE:	19,561,643.84	00.	00	2 4	499,800.00
EARNED INCOME YIELD THIS PERIOD:	2.555	000.	000	N/A	19,561,643.84
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	4/N	23.55
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	000	V/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555		0 0	N/A	35,000,000,1
WEIGHTED AVERAGE DAYS TO MATURITY:	146.00	000	000.	N/A	
WEIGHTED AVERAGE DAYS TO CALL:	146.00	00.	0000	N/A	N/N
NET PORTFOLIO YIRLD, 365-DAY BASIS:				Z /N	W/N

0 4 1

FR FFME.

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

ORTFOLIO STATISTICS 7/01/08 THROUGH 6/30/09

ρ

PAGE: 1 RUN: 07/01/09 09:54:14

FUND: 9704 SFUSD BONDS 2006B

N/A 398,034.1 61,662,514.20 158,015,748.23 158,000,389.4; N /2 N/A N/A N/A N/A N/A N/A N/A N/A N/A LIARILITIES ASSETS LIME DEPOSITS 00 00 00 000 00 00 000 00 00 ASSETS LIABILITIES 00. 000 00. 00. 000 00. 00. 00. LIABILITIES 1.170 398,034.17 1,031,518.31 61,662,514.25 1.673 158,015,748.33 158,000,389.42 499.73 499.73 WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD; NET PORTFOLIO YIELD, 365 DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY AVERAGE DAILY PORTFOLIO BALANCE: END OF PERIOD PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD; TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:

CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 6/01/09 THROUGH 6/30/09

NOT FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 07/01/09 09:26:58

	ASSETS LIABLLITIES	URITIES	ASSETS	ASSETS LIABILITATES	
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	W/W	TOTAL
TOTAL NET EARNINGS THIS PERIOD:	226,356.10	00.	00.	V/N	00.
AVERAGE DAILY PORTFOLIO BALANCE:	193,015,748.33	00.	00.	K A	226,356.10
EARNED INCOME YIELD THIS PERIOD:	1.427	000.	000.	(a/z	133,015,748,33
END OF PERIOD PORTFOLIO BALANCE:	193,015,748.33	00.	00.	4/N	1.427
CURRENT AMORTIZED BOOK VALUE:	193,000,389.42	00.	C	(·	193,015,748.33
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.427	000	0 00	N/A	193,000,389.42
WEIGHTED AVERAGE DAYS TO MATURITY:	435.59	00.	000	A/N	1.427
WEIGHTED AVERAGE DAYS TO CALL:	435.59	00.	00.	N/A	N/A
NET FORTFOLIO YIELD, 365 DAY BASIS:					1.42°

CITY COUNTY OF SAN FRANCISCO NEW INFWLIN FANKIN 4 15 - 55 4 - 44 8 7 INVESTMENT INVENTORY INVESTMENT OUTSANDHOR SO G 6 / 10 / 09 SETILEMENT DATE BASIS

EUN: 07/01/09 09:21 14

SUMMARY DESCRIPTION		CUPN	TRDNG BOOK YIELD PRICE	PAR VALUE SHARES	BOOK VALUE
nv Type) 11 TPEASURY BILLS	9.70%(C)	.371	.448 99.630	295 000 000 395	
nv Type) 12 TPEASUPY NOTES	12.07%(C)	3.764			100 July 100
nv Type) 15 TREASURY LGP	16.63%(C)	1 836	1 664 100 557		3 - 3 E. 3 - 3 - 5 - 5 - 5 - 5 - 5 - 5 - 5 - 5 -
NY TYPE) IS THAT FLOATER	83#(5)			n	504,764,478,15
nv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN	12	E 20.			25,040,325,00
No Tomo 20 persent man management		5.67	3.051 101.544	370,000,000.00	375,712,298,33
THE STATE OF THE PAPER CREDIT B	2.98% (C)	1.931	1.949 99.980	90,225,000.00	90,207,363.61
ny 17jec) 30 FHLMC Bonds	13.40%(C)	2.417	2.367 100.189	405,000,000.00	405,767,170,13
nv Type) 31 FHLR FLOATEP OTR ACT-360	360 5.10%(C)	.476	.469 100.004	154,500,000.00	154,505,600.00
nv Type) 33 PFCB FLOATEP OTE ACT-360	360 1.65 k (C)	077.	.770 100.000	50,000,000.00	50,000,000,00
nv Type) 35 PHLR PLOATER MONTHLY	. 83∜(ℂ)	.228	.228 100.000		25,000,000,00
nv Type) 37 MTFG FLOATER	. 83% (C)	.824	.775 100.135		25, 043, 725, 00
nv Type) 38 PHUR MULTI STEP	1.65%(C)	.500	.500 100.000		50 000 000 00
nv Type) 39 FNMA MULTI STEP	. 98% (C)	1.250	1.250 100.000		24.825.000.00
ny Type) 41 FRMA DISCOUNT NOTES	1.64%(C)	1.200	1.200 1.210 99.147	50,000,000.00	49,573,333,33
ny Type) 43 FEDERAL HOME LOAN DISC NOTES	3C NOTES 4.13% (C)	.114	.114 99.991	125,000,000.00	124,989,041.67
nv Type) 44 FMC DISCOUNT NOTES	.65%(C)	006.	.908 99.160	20,000,000.00	19,832,600.00
nv Type) 1010 PUBLIC TIME DEPOSIT	. 51% (C)	2.673	2.673 100.000	15,300,000.00	15, 300,000.00
ny Type) 1012 COLLATERAL C Da	14.03% (C) REPORT TOTALS ASSETS ASSETS		1.841 1.841 100.000 	425,000,000.00	3,028,914,501.34

415 - 554 - 4487 MR. NEWLIN RANKIN 415

PAGE: 1 RUN: 07/01/09 09:26:58 INVESTMENT MATURITY DISTRIBUTION AS OF 06/30/09

ALL FUNDS

NO OF INV 07/01/09-08/31/09 09/01/09-09/30/09 10/01/09-10/31/09 DATE RANGE MONTHS MONTHS MONTHS CALL/MATURITY

16.9 513,237,364.68 25,000,000,00 125,000,000,00 175,000,000,00 175,000,000,00 191,000,000,00 191,000,000 191,000,000 191,000,000 191,000,000 191,000,000 191,000,000 191,000,000 191,000,000 191,000,000 191,000,000 191,000,000 3,028,914,501.34 11/01/09-11/30/09
12/01/09-11/30/09
12/01/09-12/31/09
07/01/10-6/30/10
07/01/11-06/30/11
07/01/11-06/30/11
07/01/13-06/30/11
07/01/13-06/30/11
07/01/13-06/30/11
07/01/13-06/30/11 6 MONTHS 6 MONTHS 12 MONTHS 18 MONTHS 34 MONTHS 48 MONTHS 60 MONTHS 72 MONTHS MONTHS MONTHS MONTHS MONTHS GRAND TOTALS

16.9 17.8 24.3 31.1 36.9 45.6 52.0 63.5 89.5 95.1 100.0 100.0

Total number of funds represented;

N.P. NEWLIN RANKIN 415.554.4487 INCESTRENT OUTSMADDNA SO GE NEWTHENTS OUTSMADDNA SO GE STILLSHEN DATE RASIS SAN FRANCISCO 0 CITY COUNTY

FM: 07/13/104 14 ,1 14

SUMMARY DESCRIPTION		CUPN	TRDNG BOOK YIELD PRICE	PAR VALUE SHARES	ROOF UALIF
(Inv Type) 11 TPEASHPY BILLS	7 918 (0)				
		.363	.428 99.665	225,000,000.00	224,747,647,22
THE THEATHER NOTES	12.89% (C)	3.764	.750 102.916	355,100,000.00	365,456,218,70
(Inv Types) 15 TREASHIPY LCP	17.76%(C)	1.836	1.664 100.552	501,000,000.00	503,764,478 35
(Inv Type) 16 TLAP FLOATER	.88%(C)	.829	.770 100.161	25,000,000.00	25,040,325,06
(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN	11.47%(C)	3.847	3.285 101.673	320,000,000.00	325,352,840.00
(Inv Type:) 28 FEDERAL FARM CREDIT BANE	2.54%(C)	1.713	1.713 100.061	72,000,000.00	72,043,923.63
(Inv Type:) 30 FHLMC Bonds	14.31% (C)	2.417	2.367 100.189	405,000,000.00	405,765,170,13
(Inv Type-) 31 FHLB FLOATER OTR ACT-360	5.45%(C)	.476	.469 100.004	154,500,000.00	154,505,600.00
(Inv Type+ 33 FPCB FLOATER OTR ACT-360	1.76%(C)	.770	.770 100.000		50.000.000.00
(Inv Type) 35 FHLE FLORTEP MONTHLY	.88₺(८)	.228	.228 100.000		25.000.000.00
(Inv Type) 37 MTPG FLOATEP	.88%(C)	.824	.775 100.135	25,000,000,00	25, 033, 736, 00
(Inv Type) 38 PHIR MULTI STEP	1.76%(C)	.500	.500 100.000		20.000 000 000
(Inv Type) 39 PAWA MULTI STEP	1.05%(C)	1.250	1.250 1.250 100.000	29,825,000,00	29.825 000 00
(Inv Type) 41 FNMA DISCOUNT NOTES	1.75%(C)	1.200	1.200 1.210 99.147		49.573 233 34
(Inv Type) 43 FEDERAL HOME LOAN DISC NOTES	4.41%(C)	.114	.114 99.991	125,000,000.00	124, 984, 641, 6
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.54%(C)	2.673	2.673 100.000	15,300,000.00	15,300,000.00
(Іпу Туре) 1012 СОЦАТБВАЦ С Бв	13.75%(C) REPORT TOTALS ASSETS FIXED	1.780 1.78	1.780 1.780 100.000 2.031 1.547 100.645	390,000,000,000 390,000,000,000.00	390,000,000,00

CITY COUNTY OF SAN FRANCISCO
MR. NEWLIN RANKIN 415-554-4487
INVESTMENT INVENTORY
INVESTMENT SUSTAINENT SOF 6/30/99
MAJOS SORT REY IS ICC

(SIRPT)

PAGE: 1 RUN: 07/01/09 09:26:54

CITY/COUNTY OF SAN FRANCISCO R. NEWLIN RANKIN 415-554-448

183 to 15.11	ROOF VALUE	25,046,1,1,0	20,000,000 30,359,458 50,000,000 50,947,850,0 30,568,710,0	51,050,000 0	375, 712, 246,	50,000,000.0 22,043,923.0 1P,163,440.0	90,207,363.6	50,000,000,000,000,000,000,000,000,000,	405, 367, 170, 1	49,984,700.0 50,010,000.0 50,010,000.0 4,500,900.0	154,505,600.0
PUN (c)	PAR VALUE SHARES	25,000,000.00	20,000,000.00 30,000,000.00 50,000,000.00 50,000,000.00 30,000,000.00	50,000,000.00 50,000,000.00 50,000,000.00	370,000,000.00	50,000,000.00 22,000,000.00 18,225,000.00	90,225,000.00	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 30,000,000.00 50,000,000.00	405,000,000.00	50,000,000.00 50,000,000.00 50,000,000.00 4,500,000.00	154,500,000.00
4 8 8 7	G BOOK D PRICE	0 100.161	100.	3.558 101.880 3.596 102.100 3.596 102.100 3.596 102.100	1 101.544	0 100.000 5 100.200 7 99.662	086.66 6	1.970 100.000 1.970 100.000 2.300 100.000 2.103 101.531 2.125 100.006 3.000 100.000	7 100.189	.537 99.969 .436 100.020 .436 100.020	469 100.004
- 5 5 4 T O R Y 6/30/09	TRDNG				3.051	1.200 2.875 2.887	1.949		2.367		1
υ	CUPN	.829	2.000 1.750 1.700 4.330 4.330	4.330 4.120 4.120 4.120	3.579	1.200 2.875 2.800	1.931	1.970 1.970 2.300 2.500 2.125 3.000 3.000	2.417	.476 .476 .476	.476
N V E N S AS OF IS ICC#	SAF/ PURP		0000	000		0000		000000000000000000000000000000000000000		0000	
W LIN RANKIN 41 N V E STHENT INVENTED INVENTED SOFT MAJOR SOFT REY IS ICCUR. SETTLEMENT DATE BASIS	MATURITY PURCHASE (TICKER) DATE	.83%(C)	02/11/11 02/11/09 03/23/11 05/12/09 04/29/11 04/29/09 07/28/11 12/30/08 07/28/11 12/30/08		12.40% (C)	100 10/13/10 04/13/09 100 05/06/13 06/01/09 704 01/28/14 02/06/09	2.98%(C)	01/23/12 01/23/09 01/23/12 01/23/09 01/23/12 01/23/09 01/33/12 05/28/09 03/23/12 05/05/09 05/04/12 05/05/09 04/21/14 04/21/09 04/21/14 04/21/09	13.40%(C)	100 11/23/09 12/07/07 100 11/23/09 01/09/08 100 11/23/09 01/09/08 100 11/23/09 01/09/08	5.10%(C)
					ASSN 1	100 10/1 100 05/0 704 01/2				100 11/2 100 11/2 100 11/2 100 11/3	
EG	NO.		9704 9704 100 100 100	100	GAGE	100 100 9704	BANK	100 100 100 100 100 100 100 100			360
Σ	CUSIP	ER	31398AVQ2 31398AWY4 31398AWY4 31398ATA0 31398ATA0	31398ARC8 31398ARC8 31398ARC8	TIONAL MOR	31331GSR1 31331GUE7 31331GLL1	ARM CREDIT B	3128X8GD8 3128X8GD8 3128X8GD8 3128X8HA3 3128X8A28 3128X8WF5 3128X8WF5	ls.	3133XNF61 3133XNF61 3133XNF61 3133XNF61	TER OTR ACT
	DESCRIPTION	(Inv Type) 16 TIGP PLOATER	FANNIE MAE FINAA 1.75 3 23 11 F N M A F N M A F N M A F N M A F N M A	2 2 2 4 4 4	(Inv Type) 23 FEDERAL NATIONAL MORTGAGE ASSN 12.40%(C)	PEDERAL FARM CR BKS GLOB 31331GSF1 ffcb 2.875 5 6 13 31331GUE7 FEDERAL FARM CREDIT 31331GLL1	(Inv Type) 28 FEDERAL FARM CREDIT BANN		(Inv Type) 30 FHLMC Bonds	F H L B FLOATER OTR ACT F H L B FLOATER OTR ACT F H L B FLOATER OTR ACT F H L B FLOATER OTR ACT	SUBTOTAL (Inv Type) 31 FHLB FLOATER OTR ACT-360
C C C C C C C C C C C C C C C C C C C	INVSMT	SURTOTAL.	A 42156 A 42221 A 42208 A 42130 A 42132 A 42133	A 42126 A 42127 A 42128	SUBTOTAL	A 42184 A 42237 A 42159	SUBTOTAL,	A 42148 A 42149 A 42150 A 42151 A 42217 A 42217 A 42217 A 42207	SUBTOTAL.	A 41937 A 41937 A 41939 A 41939	SUBTOTAL

50,000,000.00

50,000,000.00

.770 100.000

.770

31331Y6X3 100 10/26/09 08/26/08 000

A 42065 PPCB FLOATER OTR

CITY/COUNTY OF SAN FRANCISCO

PAGE: 3 RUN: 07/01/09 09:26:54	BOOK VALUE	20,000,000,00	25,000,000,00	25,000,000.00	25,033,725.00	25,033,725.00	50,000,000.00	50,000,000.00	29,825,000.00	29,825,000.00	49,573,333.33	49,573,333.33	49,996,833.33 24,997,402.78 49,994,805.56	124,989,041.67	19,832,000.00	19,832.000.00	100, 000, 00 5, 000, 000 100 000
RUM: 0	PAR VALUE SHARES	50,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	29,825,000.00	29,825,000.00	20,000,000.00	50,000,000.00	50,000,000.00	125,000,000.00	20,000,000.00	20,000,000.00	100,000.00 5,000,000.00 100,000.00 100,000.00
4 8 7	BOOK	.770 100.000	228 100.000	.228 100.000	775 100.135	.775 100.135	.500 100.000	.500 100.000	1.250 100.000	1.250 100.000	99.147	99.147		99.991	99.160	99.160	3.900 100.000 2.750 100.000 1.000 100.000 1.600 100.000 2.650 100.000
5.4 - R Y /09	TRDNG	.770	.228	.228	.775	277.	.500	.500	1.250	1.250	1.210	1.210	.120	.114	. 908	. 908	3.900 100. 2.750 100. 1.000 100. 1.600 100. 2.650 100.
N 4 1 5 - 5 5 I N V E N T O R Y ING AS OF 6/30/09 EY IS ICC# ATE BASIS	CUPN	.770	.228	.228	.824	. 824	.500	.500	1.250	1.250	1.200	1.200	.120	.114	. 900	. 900	3.900 2.750 1.000 2.650
A V E N AS OF IS ICC# BASIS	SAF/ PURP		000		000		000		000		000		000		000		0000
EWLIN RANKIN 415 INVESTMENTS INVENNERTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC# SETTLEMENT DATE BASIS	FUND MATURITY PURCHASE NO. (TICKER) DATE	1.65%(C)	100 12/28/09 09/18/08	.83%(C)	100 03/16/12 03/23/09	.83%(C)	100 06/30/10 06/30/09	1.65%(C)	100 11/18/11 05/18/09	. 98% (C)	100 08/17/09 12/04/08	1.64%(C)	100 07/07/09 06/18/09 100 07/08/09 06/04/09 100 07/08/09 06/04/09	C NOTES 4.13%(C)	9704 01/08/10 02/06/09	.651(C)	100 07/16/09 07/16/08 100 07/31/09 07/11/08 100 11/03/09 11/03/09 100 05/17/10 05/18/09 100 12/20/10 01/18/09
	DESCRIPTION	SUBTOTAL (Inv Type) 33 PFCB FLOATER OTR ACT-360	F H L B FLOATER MONTHLY 3133XRR28	SUBTOTAL (Inv Type) 35 FHLB FLOATER MONTHLY	42173 UNION BK N A FDIC GID TL 905266AA0	5 (Inv Type) 37 MTFG FLOATER	42243 PHLB MULTI STEP 3133XTZR0	L (Inv Type) 38 PHLB MULTI STEP	1 F N M A MULTI STRP BOND 3136FHTG0	L (Inv Type) 39 FNMA MULTI STEP	0 F N M A DISCOUNT NOTE 313589KN2	L (Inv Type) 41 FNMA DISCOUNT NOTES	1 P H L B 313395HV1 5 1 of 2 313385HW9 5 2 of 2 313385HW9	L (Inv Type) 43 FEBERAL HOME LOAN DISC	6 FPEDDIE MAC DISCOUNT 313397RN3	SUBTOTAL (Inv Type) 44 FMC DISCOUNT NOTES	2004 MESTON NATIONAL HANF OF 2005 FRET HATTONAL HANF OF CLOTA MESTON MENT PROLIT HITO 8222 HANG OF SAM PENNITSO TO 8219 FRET HATTONAL HANF P
(SIRPT)	INVSMT NO.	SUBTOTAL	A 42076	SUBTOTAL	A 42173	SUBTOTAL (Inv	A 4224	SUBTOTAL	A 42214	SUBTOTAL	A 42110	SUBTOTAL	A 42241 A 42235 A 42236	SURTOTAL	A 42176	SURTOTA	A 42044 A 42107 A 42107 A 42109

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

the same of the same	Profes. C. 13		
INVESTMENT INVENTORY	INVESTMENTS OUTSTANDING AS OF 6/30/09	MAJOR SORT KEY IS ICC#	SETTLEMENT DATE BASIS

ROOF TAIME	15, 406, 006.00	25,000,000,00 100,000,000,00 15,000,000,00 15,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,000,00 16,000,0
PAR VALUE SHARES		1.320 1.320 100.000 25,000,000.00 25,000,000
BOOK	000.000	000000000000000000000000000000000000000
CUPN TRDNG BOOK RATE YIELD PRICE	2.673 2.673 100.000	1.370 1.370 100.000
CUPN	2.673	1.320 1.220
SAF/ PURP		00000000
FUND MATURITY PURCHASE SAF/ NO. (TICKER) DATE PURP	.51%(C)	100 99/04/99 01/06/09 01 100 10/14/90 1
DRSCRIFTION CUSIP	DRIOTAL (Inv Type) 1010 PURLIC TIME DEPOSIT	ALSO COLATERIZED 42216 UNDC. COLATERIZED 42218 US BANK COLATERIZED 42219 US BANK COLATERIZE CO- 42220 US DANK COLATERIZE CO- 42201 US PANK COLATERIZED BEVOTAL (INV Type) 1012 COLATERIZ. C- BEVOTAL (INV Type) 1012 COLATERIA.
INVSMT	JETOTAL.	42163 42205 42117 42118 421120 42121 42121 42121

MR. NEWLIN RANKIN 415-554-4487

INVENT NO. DESCRIPTION A 4204 HISSION MATCHAL DANK PO A 4207 WISSION ARCA CREDIT INTO A 4210 WISSION WISSION ARCA CONTACTOR INTO A 4220 WISSION WISSION WISSION ACCOUNTY INTO A 4220 WISSION WISSION WISSION WISSION ACCOUNTY INTO A 4220 WISSION WIN WISSION WISSION WISSION WISSION WISSION WISSION WISSION WISSION
--

CITY/COUNTY OF SAN FRANCISCO M.F. HEMLIN RANKIN 415-554-4487 INVESTMENT INVESTMENTH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 06/30/09

THE LANGE

40048 P 42247 1 42160 7 42161 7 SUPPORM

42095

a,

A 47244 42246

INVEST

RUN: 07/01 nd 1. 1 46

	INVESTME	MAJOR :	SORT K	MAJOR SORT KEY IS ICC#	INVESTMENTS CONSTANDING AS OF 06/30/09 MAJOR SORT KEY IS ICC#			
DESCRIPTION PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED
R 7 23 09 1 of 4	912795N31	19	100	0.0000.0	50,000,000.00	50.000.000.00	3600 36	
b 7 23 09 2 of 4	912795N31	13	100	.1250	49,995,138.89	100.0000000000	SUNGARIY	4. 700.85
06/25/09 07/23/09 b 7 21 09 3 of 4	91279EM31	13	000	1250	49, 995, 138.89	100.0000000000	160.26 SUNGARD	4,700 pt
06/25/09 07/23/09 b 7 23 09 4 of 4	TONO COLO	13	000	.1250	49,995,138.89	100.000000000000000	160.26 SUNGARD	4,700 RS
06/25/09 07/23/09 T HILL.	91279554A	13	000	.1250	24,997,569.44	25,000,000.00	80.13 SUNGARD	2,350,44
		54	000	1.5021	49 264 111 11	49,968,752.00	503,611.11	201,024 78
T BILL. 02/06/09 01/14/10	912795R86	19	9704	.5190	50,000,000.00	49,906,248.00	SUNGARD 102,708.33	45,789,67
T RILL. 02/06/09 01/14/10	912795R86	19	9704	.5190	20,000,000.00 19,903,100.00	99.81249600000 19,962,499.20 99.81249600000	SUNGARD 41,083.33	18, 115, 87
d. (Inv Type) 11 TREASURY BILLS	0.	9.76% (M)		.3711	295 000 000 000			
				.4477	293,907,947.22	99.94491500000	647, 963.68	281,588 30
T NOTE								
10/23/07 07/31/09	912828GY0	19	100	4.6250	5,100,000.00	5,119,125.00	98,389.85	
T NOTE	912828FP0	19	100	4.8750	25.000.000.00	100.3750000000	SUNGARD	46,417,97
12/31/08 08/15/09		63	000	.3407	25,707,031.25	100.5624960000	457,872.93	
12/31/00 00/15/00	912828FP0	19	100	4.8750	50,000,000.00	50,281,248.00	915.745.86	-566,407,25
T NOTE	913838UBG	30	000	.3407	51,414,062.50	100.5624960000	SUNGAPL	1,142.814.50
03/02/09 08/31/09	COURSE	47	000	4.0000	25,000,000.00	25,156,250.00	334,239.13	
T NOTE	912828HB9	1.0	100	4 0000	50,000,000,00	100.6250000000	SUNGARD	273,437.50
		47	000	.5157	50 870 244 57	300,312,500.00	668,478.27	
T NOTE	912828HS2	19	100	2.0000	25.000.000.00	25 257 812 00	SUNGARD	-546,875,00
U3/31/08 U2/28/10 T 4 375 12 15 16		47	000	1.6772	25,151,367.19	101.0312480000	STINGABL	106,444.81
	917878E09	13	100	4.3750	20,000,000.00	52,609,376.00	95,628.42	
T 4.375 12 15 10	912828E09	13	100	4 3750	52,718,557.89	105.2187520000	SUNGARD	-19,530.25
		40	000	7448	52 718 557 89	105 2107120000	95,628.42	
T 4. 375 12 15 10 06/30/09 19/16/10	912828EQ9	13	100	4.3750	25,000,000.00	26,304,688.00	47.814 21	-19,530,25
T 0.875 5 11	010000000	40	000	.7448	26,359,278.95	105.2187520000	SUNGARD	9.765.11
06/02/09 05/31/11	212828KU3	5.4	007	.8750	50,000,000.00	49,812,500.00	37,056.01	
		5		7796.	49,916,453.21	99.625000000000	SUNGARD	-101,562,50
AL (Inv Type) 12 TERACUPY NOTES	12	12.00% (M)		3.7639	355,100,000.00	362,603,499.00	2,917,972.67	106.444 81
				.7497	365,456,218.70	102.1130660000		-2,716,340.35
GE 1.625 01.07.11 TLGP	36967HAG2	6	100	1 6260	2000			
04/16/69 01/02/11 GE 1.625 01.07 11 TLGP	3606703000	0 0	000	1.2309	25,278,090.28	100.9631000000	195,225.70 UPRICE	74,275.00
04/16/09 01/07/11	202010405	47	007	1.6250	25,000,000.00	25,240,775.00	195,225.70	75,025.00
				000	63,276,340.28	100.9631000000	UPRICE	

42257 422 1R SURTOTAL A 42195 A 42196

42171

A 4186.2 A 42144 42135 42172 41994 42255 42256

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY MITH MARKET VALUE

(RPTMKT)

INVESTMENTS OUTSTANDING AS OF 06/30/09
MAJOR SORT KEY IS ICC#

PAGE: 2 RUN: 07/01/09 49:26:56

			MAJOR	SORT K	MAJOR SORT KEY IS ICC#	#			
INVEST	ST DESCRIPTION ER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT	CURR ACCR INT UNREALIZED GAIN
42197	97 C 1.625 03 to 11 TLCB	11314 1884		1 0				THE SOURCE	UNREALIZED LOSS
	04/16/09 03/30/11	TOUGHT	27	001	1 3000	50,000,000.00	50,391,200.00	205,381.94	166,200.00
42258	5	17313YACS	19	100	1 2500	50,261,111.11	100.7824000000	UPRICE	
			47	000	1.2952	50 000 403 78	49,906,250.00	46,875.00	
45259	59 CITIGROUP FDG INC GTD TLGP	17313YAC5	13	100	1.2500	50,000,000.00	49,906,250.00	46 975 00	50,750.00
42198	0.0		47	000	1.2952	50,000,402.78	99.81250000000	STINGADIN	000
		18146FAF8	13	100	1.6250	50,000,000.00	50,271,800.00	361,111,11	67 300 00
421	42170 MORGAN STANLEY FDIC GTD TLG	61757HAF7	# o	1000	1.4391	50,396,340.28	100.5436000000	UPRICE	
	03/16/09 09/22/11		40	000	1.9382	25,000,000.00	25,308,593.75	137,500.00	270,843.75
42166	66 GENL ELEC CAP CORP FDIC TLGP	36967HAN7	19	100	2.2500	35,000,000.00	35.311.718.75	SUNGARD	
42182	H	064044884	40	000	2.0651	35,211,400.00	100.8906250000	SUNGARD	125,558.75
		**************************************	1 T	000	2.1500	5,000,000.00	5,032,031.25	28,069.45	5,081.25
42183	BK	064244A4	13	100	2.1500	20.028,443.06	20 120 120 00	SUNGARD	
433	04/02/09 03/27/12		40	000	1.9629	20,113,972.22	100 6406250000	112,277.78	20,125.00
1776	A1 USSM (AFITAL CO 04/28/09 03/30/12	90390QAA9	19	100	2.2400	16,000,000.00	16,116,672.00	90.595.56	
42181	U	173131189	4.0	000	1.9620	16,153,475.56	100.7292000000	UPRICE	-8.928.00
		* CONTROLLED	47	000	1 9669	25,000,000.00	25,109,750.00	90,017.36	
421	42191 BAC 2.1 04.30.12 TLGP	06050BAG6	13	100	2.1000	25,117,500.00	100.4390000000	UPRICE	00.055,5
40161			4.7	000	1.9749	25,093,000.00	100.152400000	88,958.33	
76	65 J P MORGAN CHASE TLGP	481247AK0	19	100	2.2000	25,000,000.00	25,126,525.00	24.444 44	-54,900.00
4 421	42177 RAC 2 375 06 22 12 Trem	07.07070	47	000	2.0469	25,119,000.00	100.5061000000	UPRICE	Day 18/25/11
		General	40	100	2.3750	50,000,000.00	50,500,000.00	29,687.39	
4 423	42178 JPM 2.125 12.26.12 TLGP	481247AM6	13	100	2.1250	25,000,000.00	24 875 000 00	SUNGARD	-185,000.00
	04/14/09 12/26/12		54	000	2.1341	24,992,250.00	99.50000000000	SUNGARD	-117 250 00
SUBT	SUBTOTAL (Inv Type) 15 TREASURY LGP	1	16 66% (M)	-	1 0366				
					1.6640	503,764,478.35	100.4997140000	1,898,060.73	811,943.75
4 42	42242 MORGAN STANLEY FDIC GTD TLGP 03/19/09 03/13/12	61757UAN0	1.9	100	.8294	25,000,000.00	25,230,468.75	9,215.33	190,143,75
CHID	COUNTY (Torse Theorem 14 me on one or other							CONGRAND	
900	SOBIOTAL (INV 17PE) IN TASP FLOATER		.83% (M)	2	.8294	25,000,000.00	25,230,468.75	9,215.33	190,143.75
A 42	42156 FABILIE MAR	3136FHMA3	1.9	9704	2.0000	20,000,000.00	20,137,500.00	155,555,56	1127 550 00
A 423	42221 FNMA 1.75 1.23 11	31398AV02	19	9704	2.0000	20,000,000.00	100.6875000000	SUNGARD	
42	05/12/09 03/21/11			000	1.2272	30,359,458.33	100.937500000	142,916.66 SIMGARD	000 000 0
-	04/29/09 04/29/33	31398AWY4	19		1.7000	50,000,000.00	50,062,500.00	146, 388.89	67, 500,00
A 42	42110 F N M A	31398ATA0	1.9		4.3300	50,000,000.00	50 140 675 00	STINGARD	
	12/10/08 07/28/11		5.4	000	3 5529	50 047,840 or	AND SACTOR OF	Thursday,	

FITF/COUNTY OF SAN FRANCISCO ME NEWLIN RANFIN 415-554-4487 INVESTMENT INVERTORY WITH MARKET VALUE

(FINITE)

				INVESTME	MAJOR	SORT F	NTS OUTSTANDING AS OF	INVESTMENTS OUTSTANDING AS OF 06/30/09 MAJOR SORT KEY IS ICC#		PUN: 07/03	PUN: 07/01/04 (r rr
	INTECT	DESCRIPTION PURCHASE MATHEITY DATE	MATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE INDEALIZED
4	42311 F	F N M A 12/30/08 03/28/311		31398ATA0	13	100	4.3300	30,000,000.00	30,084,375.00	552,075.00	COVIDED TO SECURITY OF THE SEC
4	421-2 F			31398ATA0	19	100		20,000,000.00	20 056 250 00	SUNGARD	-484,335.00
4	421 c . F	M M A		0.0000000000000000000000000000000000000	54	000		20,376,080.00	100.2812500000	SUNGARD	20 20 20 20 20 20 20 20 20 20 20 20 20 2
				31348ATA0	19	100		50,000,000.00	50,140,625.00	920, 125,00	
es.	42136 F	N M N		31398ARC8	1.9	100	4 1200	50,940,200.00	100.2812500000	SUNGAPIN	204, 1,76, 00
		12/22/08 05/06/13			47	000	3.5958	51.050.000.00	101 0212,625.00	314,722.22	
2		12 Saldo octocity		31398ARC8	19	100	4	50,000,000.00	50,515,625.00	314 722 22	-534,375.00
A	42328 F				47	000		51,050,000.00	101.0312500000	SINGAPH	. 534 375 00
		12/22/08 05/06/13		313304018	47	000	3.5958	20,420,000.00	20,206,250.00	125,888.89 SINGARD	214,350,00
	SUBTOTAL,	SURTOTAL (Inv Type) 23 PEDERAL NATIONAL MORTCA 12 324 (M.)	NATIONA	L. MORTGA 12	308 (M						District Co.
							3.0509	375,712,298.33	372,140,625.00	3,960,569.44	200,000.00
											3, 700, 215,00
A	42184 FE	42184 FEDERAL FAPM CR BKS GLOBAL	SAL	31331GSR1	19	100	1.2000	50,000,000.00	50 015 626 00	000000000000000000000000000000000000000	
	33 01000	04/11/01/10/13/10			41	000	1.2000	50,000,000.00	100 031250000	130,000.00	15,625.00
Ç	-	06/01/09 05/05/13		31331GUE7	19	100		22,000,000.00	22,048,125.00	96 LEA 94	40 101
as.	42159 FE	4215.9 FEDERAL FARM CHEDIT		313316111	52	000		22,043,923.61	100.2187500000	SUNGARD	00.621.00
		02/06/69 01/29/14		TOTOTOTO	4.7	9704	2.8000	18,225,000.00	18,162,351.56	216,877.50	10,241.56
					:		00000	18,163,440.00	99.65625000000	SUNGARD	
	SUBTOTAL	SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN	FARM CR		2.99% (M)	_	1.9309	90,225,000.00	90.226 101 56	44.000.000	
							1.9484	90,207,363.61	100.0012210000	## . non . n	74,001.56
Z	42148 F H L M C	H L M C		3128X8GD8	19	100	1.9700	50,000,000.00	49.765 625.00	430 300 65	
d	42149 P	01/21/09 01/21/12 F H 1 M C			5.4	000	1.9700		99.53125000000	432,305.56 STNCAPD	200 300 800
		01/23/10		3128X8GD8	19	100		20,000,000.00	49,765,625.00	432.305 %	00.076,370.00
×	42150 F	FHLMC		212070000	U 1-	000	1.9700	50,000,000.00	99.53125000000	SUNGARD	-234.375.00
		01/23/09 01/23/12			54	000		50,000,000.00	49,765,625.00	432,305.56	
4	42151 FH	42151 FHLMC Bonds		3128X8HA3	19	100	1 0	50,000,000,00	50 046 075 00	SUNGARI	234, 674, 00
	A STATE OF	01/30/09 01/30/12			47	000	2.3000	50,000,000,00	100 0937500001	482,361.11	46,876,00
	4	05/22/00 03/23/33		3128X8SK9	19	100	2.5000	50,000,000.00	50,328,125.00	THE LLC UPE	
»I	42217 FH	FHLMC 2, 125 5, 4 12		000000000000000000000000000000000000000	74	000		50,765,694.44	100.6562500000	SUNGARD	-211 875 00
		05/05/09 05/04/12		312878428	19	100		25,000,000.00	24,968,750.00	84,114.58	
4	42190 FH	42190 FHLMC 3 SNC1		3128X8WF5	0 0	1000	3 0000	25,001,475.69	99.875000000000	SUNGARD	-31,250.00
		94/21/09.94/21/14			95	000		50,000,000.00	49,453,125.00	291,666.67	
4	47506 F	FHLMC		3128X8WF5	19	100	3	30.000.000.00	29 671 875 00	SUNGARD	544,875,00
A	42207 F	U4/21/09 04/21/14			99	000	3.0000	30,000,000.00	98.9062500000	SINGADIA	356 3 16 000
		04/21/09 04/21/14		3128X8WF5	13	100	m.	.000,000	49,453,125.00	291,666.67	000000000000000000000000000000000000000
					26	000	3.0000	50,000,000.00	98.90625000000	SUNGARD	-546,875.00
	SURTOTAL.	SURTOTAL (Inv Type) 30 PHIMC Bonds	spuc	13	13.34% (M)	_	2.4165		403,218,750.00	2,962,003.48	46,875.00
i							2.35/0	405, 767, 170.13	99.56018500000		" 366 101 66

FRANCISCO SAN NEWLIN RANKIN tu C CITY/COUNTY M M

W L I N R A N K I N 4 1 5 - 5 5 4 - 4 4 8 7 INVESTMENT INVESTMENT INVESTMENT INVESTMENT

(RPTMKT)

d d a

	RUN: 07
gores transfer the same and the	INVESTMENTS OUTSTANDING AS OF 06/30/09 MAJOR SORT KEY IS ICC#

PAGE: 4 (01/09 09:26:56 PAGE:

CURR ACCR INT UNRBALIZED GAIN PRICE SOURCE UNREALIZED LOSS 86,875,00 3 17R 76 139,243,75 8,587,29 SUNGARD 25,783.33 SUNGARD 25, 783.33 SINGAPD 25, 783, 33 SUNGARD SUNGARD 79,670.49 70,583.33 SUNGARD SUNGARD 70,583.33 475.00 MARKET VALUE MARKET PRICE 50,046,875.00 100.0937500000 50,046,875.00 25,230,468.75 50,046,875.00 100.0937500000 4,504,218.75 154,644.843.75 50,046,875.00 24,992,187.50 99.96875000000 24,992,187.50 99.96875000000 25,230,468.75 49,968,750.00 49,968,750.00 50,000,000.00 49,984,700.00 50,000,000.00 50,000,000,00 50,010,000,00 4,500,000,00 00 154,500,000.00 50,000,000.00 25,000,000.00 25,000,000.00 PAR/SHARES BOOK 50,000,000.00 25,000,000.00 50,010,000. FUND CPN RATE .7700 7748 5366 4760 4688 7700 2280 2280 8244 7748 YTM TR 4364 4364 4364 4760 SAFE 100 100 0000 100 5.12% (M) 1.66% (M) 83% (M) 838 (M) 1.65% (M) 13 19 BANK RROK 3133XRR28 905266AA0 3133XNF61 3133XNF61 3133XNF61 3133XNF61 SUBTOTAL (Inv Type) 31 PHLB FLOATER OTR ACT-36 SUBTOTAL (Inv Type) 33 FFCB FLOATER OTR ACT-36 CUSIP JUNE TOWN TOWN 15 FHIR FLOATER MONTHLY SURTOTAL (Inv Type) 18 FHLB MULTI STEP OBJECTION THAT OF STAN MULTI STREET SURTOTAL (Inv Type) 37 MTFG FLOATER A 41938 F H L B FLOATER UTR ACT 360 41939 F H L B FLOATER OTR ACT 360 PURCHASE MATURITY DATE 42173 UNION BK N A FDIC GTD TLGP A 42214 F N M A MULTI STEP ROND 41937 F H L B FLOATER OTR ACT A 42076 F H L B FLOATER MONTHLY DESCRIPTION 09/18/08 12/28/09 01/09/08 11/23/09 01/09/08 11/23/09 A · 42065 FFCB FLOATER OTR 4224 I FILLS MULTI TERP 41916 F H L B FLOATER INVEST

CITY COUNTY OF SAN FRANCISCO M. R. M. L. I. N. R. A. I. S. S. S. 4. 4. 8.7 INVESTMENT INVENTORY MITH MARKET VALUE

(PIMPT)

-	LINELLE CONTRACTOR								170.3	
		INVESTM	MAJOR S	STAND	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 06/30/09 MAJOR SORT KEY IS ICC#		RUM (02:10) ass as	7	7
	INVEST DESCRIPTION NUMBER FURCHAGE MATHETY DATE	COSIP	BANK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNFRALERS SAIN PRICE SOURCE UNFERALERS LASS	UNPEALLINE	SAIN
	42110 F N M A DISCOUNT NOTE 12/04/08 08/17/09	313589KN2	19	100	1.2000	50,000,000.00	49,995,000.00	348,333.34 UPPICE	. 62	77, 614 43
	SUBTOTAL (Inv Type) 41 FNMA DISCOUNT NOTES		1.65% (M)		1.2000	50,000,000.00	49,995,000.00	348, 333, 34		2
	F H 1 06/ 1 of 06/	313385HV1 313385HW9	19	100	1200	50,000,000.00 49,996,833.33 25,000,000.00	49,999,166.67	112.79 SUNGARD 192.12	2 2	1, 918, 99
4	42236 2 of 2 06/04/09 07/08/09	313385HW9	119	100	1100	50,000,000.00 49,994,805.56	49,999,027.78 49,998,027.78 99.9980555556	SUNGARD 384.25 SUNGARD	91,1	ra tradi
	SUBTOTAL (Inv Type) 43 FEDERAL HOME LOAN DISC		4.14% (M)		.1140	125,000,000.00	124,997,708.34 99.99816700000	689.16		12 114 51
	42176 FPEDDIE MAC DISCOUNT 02/06/09 01/08/10	313397RN3	19	9704	.9000	20,000,000.00	19,972,411.11 99.8620555556	72,500.00 SUNGARD	į.	r., 911.111
	SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES	AOTES	. 66 k (M)		.9000	20,000,000.00	19,972,411.11	72,500.00	Û	
	42044 MISSION NATIONAL BANE PUBLI 07/16/08 07/16/09		119	100	3.9000	100,000.00	100,000.00	10.83		0.00
	42055 FIRST NATIONAL BANK CD 07/31/08 07/31/09 42107 MISSION AREA CREDIT INTON		13	100	2.7500	5,000,000.00	5,000,000.00 100.000000000	USERFF 69,895.83 USERFR		0.00
	11/03/08 11/03/09 42212 BANE OF SAN FRANCISCO CD		62	000	1.0000	100,000.00	100,000000000	2.78 USERPP		00.00
	05/18/09 05/17/10 42199 PIRST NATIONAL BANK P 01/18/09 12/20/10		138	1000	1.6000	100,000.00	100.000,000.00	4.44 USERPP 736.11		0.00
	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	DEPOSIT	.51% (M)		2.6732	15,300,000.00	15,300,000,000,000	USERPR 70,649.99		.00
× ×	42163 COLIATERAL C DS 03/06/09 09/02/09 42205 UBOC COLIATERIZED		19	100	1.3200	25,000,000.00	25,000,000.00	107,250.00 USERPR		00.0
4	42117 US BANK COLLATERAL 12/09/08 11/23/09		19	100	1.2000	15,000,000,00	15,000,000.00	214,200.00		00 0
							000000000000000000000000000000000000000	USERI'R		

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY MITH MARKET VALUE

-	RPTMKT		ESTMEN	I INVENT	ORY WITH M	INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 06/30/09		RUN: 07/01/	PAGE: 6 RUN: 07/01/09 09:26:56	
			M	JOR SOR	MAJOR SORT KEY IS ICC#	CC#				
	INVEST	F DESCRIPTION CUSIP RECHASE MATURITY DATE		BANK FU	FUND CPN RATE SAFE YTM TR	E PAR/SHARES	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	
4 4 4	42118	A 42118 US BNAK COLLATERAL. 12/09/08 11/23/09 A 42119 US HAMK COLLATERALIZE CD 12/09/08 12/08/09 A 42120 US FAMK COLLATERALIZE CD		19 97 44 0 119 1 44 0	9703 2,5200 000 2,5200 100 2,3900 000 2,3900 100 2,3900	35,000,000.00 35,000,000.00 50,000,000.00 50,000,000.00	35,000,000.00 100.000000000 50,000,000.00	499,800.00 USERPR 302,069.44 USERPR	0.00	
4 4	4212	A 42121 US HANK COLLATERALIZE CD 12/09/08 12/08/09 A 42203 B O A COLLATERATER		119 11			100.00000000000000000000000000000000000	302,069.44 USERPR 302,069.44 USERPR	00.00	
		04/14/09 04/14/10		40	100 1.4500	100,000,000.00	100,000,000.00	314,166.67 USERPR	0.00	
	SURTO	SURTOTAL (Inv Type) 1012 COLLATERAL C Ds	14.	14.06% (M)	1.8412		100.000000000	2,298,291.66	00.	
		GRAND TOTAL			1.9958	N 11	3010950000.00 302775113.09 3028914501.34 100.3575320000	3010950000.00 3021715113.09 15,834,239.85 2,243.081.02 3028944501.34 100.3575320000 15,834,239.85 4,137,7711.47	2,243,081.62	
							111日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日日			

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-54-4487 DETAIL TRANSACTION PRODUCT

. ACTIVE TRANSACTIONS .

PACE, 1	SETTLEMENT	200 130		150,954 1,	25,424,760 74		5,080 50	436 85	18, 17, 6 (0.4)	50.034.136.4	-1,110,800.00	40,905, 416,67	. 31", 000, 00	26, 722, 437, 50	387 506 66	-44%, GOD OD	20,840,40, 39	06 086 059	14, 771, 840 65,	26,169,527,78	469,000.00	52,110,761,89	-183,600.00	20,644,305,56		515,500,00	53,783,375,00	32,368.00	54,257,618.00	171.111 10	115,500,00	25,225,750.00	67 111 66			329,861,00	
RUN: 07./0:	(INTEREST) AMORT/(ACCRET)	-290.760.87		-145,380.43		-5,080.50		74.825.47	-7.636.42		-142,916.67		-448,437.50	100	387,500.00	-40,902.78		-204,843.75	-371.527 78		-735,763.89		-294,305.56	-113.750.00		-446,875.00		-568,750.00	100 040 000	123,749.99	-103,750.00	00-	11.77/ /69-	11	-224,305.44	-106,250.00	
	BOOK VALUE (INTEREST PREM / (DISC) AMORT/ (ACCRET	-50,302,734.38	-302,734.38	-25,151,367.19	-151,367.19		-18 510 121 25	-10.121.35	-50,027,355.00	-27,355.00	-39,741,600.00	258,400.00	00.000,755,63-			-20,400,400.00	-400,400.00	133 950 00	-25,940,250.00	-940,250.00	-50,916,000.00	-30 366 400 00	-20,366,400.00	-10,770,400.00	-770,400.00	-53,852,000.00	-3,852,000.00	-53,656,500.00	-47 367 11	11.400	-25,006,500.00	-6,500.00	0000		-105,555.56	-11,805.56	
T - FIXED INCOME 6/30/09 BASIS POOLED FUNDS	PAR VALUE ORIGINAL FACE	-50,000,000.00 -50,302,734.38		-25,000,000.00			-18,500,000.00 -18 510 121 25		-50,000,000.00		-40,000,000.00	5.125 -25.000 000 00				-20,000,000.00 -20,400,400.00	10 000 000	00.000,000.00	-25,000,000.00		-50,000,000.00	-20.000 000 00		-10,000,000.00		-50,000,000.00	- 60 000 000	00.000,000,00			-25,000,000.00 -25,006,500.00						
PORT - F 06/30/09 ATE BASIS POOLED	TXN COUPON TYP YIELD	2.000	1.677	2.000			.289	.127	.289		2 900		2.884	3.875			2 857	3.203	5.000	1.957	2.081	3.250	2.081	4.875		4.875				2.047	1.800		1.673	2.375			2 134
DETAIL TRANSACTION REPORT - FIXED INCOME 06/301/09 TO 06/30/09 SETTLEMENT DATE BASIS FUND: 100	Y TRADE/ SETTLE	02/28/10 06/15/09 SALE	00/15/09 06/15/09	06/15/09				60/60/90	09/21/09 06/08/09 SALE	06/08/09 06/09/09	06/10/90		06/25/09 06/29/09	12/10/10 06/10/09 INTR		06/25/09 SALE				06/25/09 06/29/09 07/16/10 06/25/09 Chir	06/23/09	07/16/10 06/25/09 SALE			10/05/11 06/29/09		10/05/11 06/25/09 SALE	06/53/09	06/15/12 06/15/09 INTR	06/11/09 06/15/09	03/11/11 06/08/09 SALE	03/16/12 06/16/09 INTR	06/16/09	06/22/12 06/22/09 ADJ 06/22/09 06/22/09			16/30/09 06/28/04
	BANK BROK MATURIT CASH DATE /ENTRY	19 53	19 53 6	1	19	60/8	19 47 (19 47	19 11		19 47 (06/10/09 (ì	19 41 (19 47	19 47		19 47 (19 41	19 56	p n	19 41			10/51/09	00		60/91	19	00/00/00/00/00/00/	19	20/07/00
ACTIVE TRANSACTIONS:	INV # DESCRIPTION/POOL# B.	41993 T NOTE	1 T NOTE	1	42626 P H L B FLOATEP MONTHI.		42100 F H L M FLOATEP MONTHL	I H H		A.	1df 0c10a	42101 FHLMC	42104 F H T B			Jeremy.	42105 FFCR	Jeremy 42214 P. 12 1. 12		42115 F H L M C BONDS		45116 F H L M C BONDS	42146 F 11 P	2	42141 F H L B	Jeremy JDF06,10e	42157 F H L B		42165 J P MOPGAN CHASE TIGH	42169 GENL BLEC CAP CORP EDI	Jeremy jdfoclob	42173 UNION BE N A FDIC GTD	42172 BLC 5 375 54 35 45 mm	Om	F.Com	42178 JPM 2.125 12.26.12 TLG tom	

CITY/COUNTY OF SAN FRANCISCO
MR. NEWLIN FANKIN 415-554-4487
DETAILTANSACTION REPORT - FIXED INCOME
06/01/09 TO 06/30/08 * ACTIVE TRANSACTIONS *

PAGE:

March Marc				FUND	SETTLEMENT DATE BASIS	ENT DAT	TE BASIS POOLED	6/30/09 BASIS POOLED FUNDS		RUN: 07/01/09	1/09 09:26:52
2 TTG 19 41 12/67 12 05/29/29 SALE 2.115 -25.000.000 0. 55.018, 280.56 77.109.02 25	POOL#	BANK	BROK	MATURITY /ENTRY		TYP Y	OUPON	PAR VALUE ORIGINAL FACE	(DISC)	(INTEREST) AMORT/(ACCRET)	(GAIN) /LOSS SETTLEMENT
CONS 19 56 06/24/190 06/24	2.26.12 TLG		54				2.125	-25,000,000.00	-25.018 280 EC		
CONS. 19 06/10/09 60/20/99 MT. 200 000 000 00 00 00 000 000 00 00 00 0	6.22.12 TLG		5				2.118		-18,280.56	-74,309.02	25.155 989 5.0
CONS 19 47 06/09/09 06/02/09 NAT 226 -50,000,000,00 -49,971,031,313 -28,166,67 50,000,000 19 06/02/09 06/02/09 NAT 226 -50,000,000,00 -24,965,916,67 -14,033,13 -28,166,67 50,000,000,00 -24,957,916,313,33 -28,166,67 50,000,000,00 -24,955,916,67 -14,033,13 -28,166,67 50,000,000,00 -24,955,916,67 -14,033,13 -28,166,67 50,000,000,00 -24,955,916,67 -14,033,13 -28,166,67 50,000,000,00 -24,955,916,67 -14,033,13 -28,166,67 50,000,000,00 -24,955,916,67 -14,033,13 -28,166,67 50,000,000,00 -24,955,916,67 -14,033,13 -28,166,67 50,000,000,00 -24,955,916,81 -28,166,67 50,000,000,00 -24,955,916,81 -28,166,67 50,000,000,00 -24,955,916,81 -28,166,67 50,000,000,00 -24,955,916,81 -28,166,67 50,000,000,00 -24,955,916,81 -28,166,91 -28,1							1 957	-25,000,000.00	-25,360,972.22	-97,395.84	316,000,00
CONS. 19 56 67(2)/10 MAC 200 -60,000,000 00 49,971,813.33 -28,166.67 50,000,000 00 00 00 00 00 00 00 00 00 00			47				.260	-50,000,000.00	-49,979,000.00	-21 000 00	25,142,368.06
CONF. 19 5 66/10/19 66/21/99 MAT. 260 25,000,000.00 143,911,831.31 28,166,679 000.000.00 143,911,831.31 28,166,679 000.000.00 143,911,831.31 28,166,679 000.000.00 143,911,831.31 28,166,679 000.000.00 143,911,831.31 28,166,679 000.000.00 143,911,831.31 28,166,679 000.000.00 143,911,831.31 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.00 143,911,402.21 28,166,679 000.000.000.000.000.000.000.000.000.00			26				.240	000			50,000,000.00
CORR 19 \$6 66/21/09 b6/21/09 MAT 266 25,000,000.0 -0.49,916,916.67 -144,083.33 50,000.000.0 -							.260	-50,000,000.00	-49,971,833.33	-28,166.67	
19 47 07/17/19 06/17/29 SALE 1.525 -50,000 000 -50,136,1340,28 1448,958,13 25,000,000 00 00 00 00 00 00 00 00 00 00 0			26			MAT	.260	-25,000,000.00	-24,985,916.67	-14 083 33	50,000,000.00
19 40 07/08/100 66/24/20 PRRC 110 25.000.000 0.0 4.997.402.78 148.958.13 6.4,jung 40.07/08/100 66/24/20 PRRC 110 25.000.000 0.0 4.997.402.78 1.48.958.13 6.4,jung 40.07/08/100 66/24/20 PRRC 110 25.000.000 0.0 4.997.402.78 1.48.958.13 6.4,jung 40.07/08/20 66/24/20 PRRC 110 25.000.000 0.0 4.997.402.78 1.48.95.402.78 1.900.000.00 6.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.78 1.900.000.000 1.997.402.79 1.900.0000.000 1.997.402.79 1.9	ACHS LPG	1.9	47				.260				25.000 000 00
19 40 07/0910 06/04/09 PRPC 110 25,000,000 00 24,997,402.78 50,606,2268 00 06/09/09 06/04/09 PRPC 110 50,000,000 00 49,996,837.22 23,997,402.78 19 00 06/09/09 06/04/09 PRPC 110 50,000,000 00 49,996,837.22 23,997,402.78 19 00 06/09/09 06/04/09 PRPC 120 50,000,000 00 49,966,832.31 44 45 49,946,837.81 19 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 19 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 19 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 19 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,832.31 18 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,845.81 18 10 06/09/09 PRPC 120 50,000,000 00 49,966,845.81 19 10 06/09/09 06/09/09 PRPC 120 50,000,000 00 49,966,845.81 19 10 06	7.15.11						1 439	-50,000,000.00	-50,396,340.28	-148,958.33	61,000,00
19 60/708/10 06/204/09 PIRC 1100 50.000.000 49.99.6.397.28 24.997.402.18 19 50/708/10 06/204/09 PIRC 1100 50.000.000 49.99.6.397.28 24.997.402.18 19 50/708/10 06/204/09 PIRC 2.875 2.7000.000.00 20.03.93.44 13.04.581.81 10.04.704.00 06/204/09 PIRC 2.875 2.7000.000.00 20.03.93.44 13.04.591.81 10.04.704.00 06/204/09 PIRC 2.875 2.7000.000.00 49.99.6.81 13.04 13.04.704.00 06/204/09 PIRC 2.875 2.7000.000.00 49.99.6.81 13.04 13.04.704.00 06/204/09 PIRC 2.875 2.7000.000.00 49.99.6.81 13.04		19	40				.110	25,000,000,00	-396,340.28		50,606,298.61
19 40 07/08/08 06/04/49 PUREC 110 S0,000,000,00 4994,805.54 19 5 07/08/09 06/04/49 PUREC 1285 2,000,000,00 494,805.54 19 5 07/08/19 06/04/49 PUREC 2895 2,200,000,00 494,805.54 19 5 07/08/19 06/04/49 PUREC 2895 2,200,000,00 494,805.54 19 5 07/08/19 06/04/49 PUREC 1205 5,000,000,00 494,864.32 19 6 07/18/19 06/04/49 PUREC 1205 5,000,000,00 494,864.32 19 10 07/18/19 06/04/49 PUREC 1205 5,000,000,00 494,964.33 19 10 07/18/19 06/04/49 PUREC 1205 5,000,000,00 494,964.31 19 11 07/18/19 06/04/49 PUREC 1205 5,000,000,00 494,964.31 19 11 07/18/19 06/04/49 PUREC 1205 5,000,000,00 494,964.31 19 11 06/04/19 06/04/49 PUREC 1205 5,000,000,00 494,964.31 19 11 06/04/49 06/04/49 PUREC 1205 5,000,000,00 494,964.48 11 06/04/49 06/04/							.110		87.204,780,40		
19 52 05/66/13 05/09/09 PPRC 2 4797 25, 2000, 000. 00 22, 043, 223. 64 19 54 05/31/10 05/02/09 PPRC 2 4797 25, 2000, 000. 00 22, 043, 223. 64 19 54 05/31/10 05/02/09 PPRC 2 4797 25, 000. 000. 00 49, 216, 413. 21 19 57/07/09 05/12/09 PPRC 120 5.000, 000. 00 49, 216, 413. 21 19 57/07/09 05/12/09 PPRC 120 5.000, 000. 00 49, 216, 413. 21 19 57/07/09 05/12/09 PPRC 120 5.000, 000. 00 49, 216, 213, 216, 77 19 10 05/12/09 05/12/09 PPRC 200 5.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 19 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 111 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 216, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49, 296, 418, 411 10 05/12/09 05/12/09 PPRC 200 50.000, 000. 00 49,		13	40				.110	50,000,000.00	49,994,805.56		
19 \$40 (2)(48)(90 PRICE 7875 5, 20,000,000.00 42, 2043, 2311.6.1 19 \$10 (2)(48)(90 PRICE 7875 5, 20,000,000.00 42, 2043, 2311.6.1 19 \$10 (2)(48)(90 PRICE 78, 200 PRICE 78	9	1.9	52				0.110	000	-5,194.44		49, 994,805,56
19 54 05/31/10 for following PIRC				60/80/90			2 875	44,000,000.00	22,043,923.61		
19 50 07/481/90 66/128/09 PIRCE 366 50,000,000.00 49,996,467.79 10 6/18/09 06/138/09 PIRCE 3120 50,000,000.00 49,996,483.33 10 6/18/09 06/138/09 PIRCE 3120 50,000,000 60 49,996,483.33 11 10 6/138/09 06/138/09 PIRCE 3100 50,000,000 50,000,000 00 11 10 6/138/09 06/138/09 PIRCE 3100 50,000,000 60,000,000 00 11 10 7/23/09 06/138/09 PIRCE 3100 50,000,000 60,995,138.89 11 10 7/23/09 06/138/09 PIRCE 310 50,000,000 60,995,138.89 11 10 7/23/09 06/138/09 PIRCE 310 50,000,000 60,995,138.89 11 10 7/23/09 06/138/09 PIRCE 311 50,000,000 60,995,645.89 11 10 7/23/09 06/13/09 PIRCE 311 50,000,000 6		1.9	54				.875	50,000,000.00	43,923.61		-22,043,923.61
13		0	-				. 962		-83,546.79		40 015 413 33
13 07/37/20 06/15/09 06/15/09 07/37/20 06/15/09		1.3	0.3				.120	50,000,000.00	49,996,833.33		12.204,010,01
06/15/09 06/25/09 06/15/09 1 of 19 15 06/15/09 06/15/09 1 of 19/15/09 06/15/09 2 of 4 19 110/25/09 06/25/09 PumC	ANLEY PDIC GT			03/13/12			1 526		-3,166.67		-49,996,833.33
19 15 65/19/10 66/18/09 PURC. 500 59,000,000.00 50,000,000.00 10 1 19 7/21/99 66/73/09 PURC. 500 59,000,000.00 49,995,138,39 2 of 4 19 19 7/21/99 66/73/09 PURC. 500 59,000,000.00 49,995,138,39 10 1 10 7/21/99 66/73/09 PURC. 500 59,000,000.00 49,995,138,39 10 1 10 7/21/99 66/73/09 PURC. 500 59,000,000.00 49,995,138,39 10 1 10 7/21/99 66/73/09 PURC. 500 59,000,000.00 49,995,138,39 10 1 10 7/21/99 PURC. 500 59,000,000.00 49,995,138,39 11 10 7/21/99 PURC. 500 59,000,000.00 49,995,448,39 11 10 7/21/99 PURC. 500 59,000,000 00 49,996,448,39 11 10 7/21/99		06/1	5/09				1.467		-6,358.08	-93,251.67	
1 of 4 19 10 7/24/100 67/24/09 FURC. 2000 50,000,000 40,995,138.89 2 of 4 19 10 7/24/100 67/24/09 FURC. 2000 50,000,000 40,995,138.89 1 of 4 19 10 7/24/100 67/24/09 FURC. 2000 50,000,000 40,995,138.89 1 of 4 19 10 7/24/100 67/24/09 FURC. 2000 50,000,000 40,995,138.89 1 of 4 19 10 7/24/100 67/24/09 FURC. 2000 5000,000 00 49,995,138.89 1 of 4 10 7/24/100 67/24/09 FURC. 2000 5000,000 00 49,995,138.89 1 of 7/24/100 67/24/09 FURC. 2000 5000 000 00 49,995,138.89 1 of 7/24/100 67/24/09 FURC. 2000 5000 000 00 49,995,138.89 1 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 1 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.13 1 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 1 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 1 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 1 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,000,000 00 49,995,445.81 2 of 7/24/100 67/24/09 FURC. 2115 50,	T STEP	19	15				.500	50,000,000.00	50,000,000.00		99,609.75
2 of 4 19 10/24/109 06/24/09 PIRRC		19	13				000	50 000 000 05	40 000 130 00		-50,000,000,00
2 of 4 119 10 7/23/09 EURC. 200 50,000,000.00 49,995,313.14 1 of 119 7/23/09 EURC. 200 50,000,000.00 49,995,313.14 1 0 7/23/09 EURC. 200 50,000,000 40,995,313.14 1 0 7/23/09 EURC. 200 50,000,000 00 29,995,313.89 1 0 7/23/09 EURC. 200 25,000,000.00 20,295,318.89 1 0 7/23/09 EURC. 215 50,000,000.00 20,295,328 1 0 7/23/09 EURC. 215 50,000,000.00 49,996,445.89 2 0 7/23/09 EURC. 215 50,000,000.00 49,996,445.89				06/24/09			.125		42, 235, 138.89		
1 of 4 19 10 07/20/00 05/24/09 FURC 0.00 5 50,000,000.00 49,995,118,89 1 10 07/24/00 05/24/09 FURC 0.00 5 50,000,000.00 49,995,118,89 1 10 07/24/00 05/24/09 FURC 0.00 25,000,000.00 24,995,118,89 1 10 07/24/09 05/24/09 FURC 0.00 25,000,000.00 24,997,569 44 1 10 07/24/09 05/24/09 FURC 0.00 25,000,000.00 49,995,645,89 1 10 07/24/09 05/24/09 FURC 0.115 50,000,000.00 49,995,645,89 1 10 07/24/09 05/24/09 FURC 0.115 50,000,000.00 49,995,645,89 1 10 07/24/09 05/24/09 FURC 0.115 50,000,000.00 49,995,645,89 1 10 07/24/09 FURC 0.115 50,000,000	7	13	13	07/23/09			000	50,000,000.00	49,995,138.89		-49,995,138.89
4 of 4 19 10/24/209 06/25/69 125 125 125 125 125 125 125 125 125 125	,140	1.9	13	07/23/09			000	50 000 000 00	-4,861.11		49, 446, 118, 24
1 10 07/23/09 06/24/09 PURC. 000 25,000,000.00 24,997 569.141 10 07/23/09 06/24/09 PURC. 115 50,000,000.00 24,997 569.141 10 07/23/09 06/03/09 PURC. 115 50,000,000.00 49,996,646.38 1 10 06/23/09 MMT 115 50,000,000.00 49,996,645.81 3,154.17 10 06/10/09 PURC. 115 50,000,000.00 49,996,645.81 3,154.17 10 06/23/09 PURC. 115 50,000,000.00 49,996,645.81 3,154.17 11 06/23/09 PURC. 115 50,000,000.00				06/24/09			125		47,795,138.89		
10/734/09 6/2079 10/734/09 6/2079 10/734/09 6/2079 10/734/09 6/2079 10/734/09 6/2079 10/734/09 6/2079 10/734/09 6/2079 10/734/09 6/2079 10/734/09 6/2079 11/34/17 11/	÷	1.9	13				000	25,000,000.00	24,997,569.44		49,995,138.89
0.67/20/99 00/01/99 PURC 115 50,000,000.00 49,996,465,81 0.7,544,17 149,496, 675,000,000.00 149,996,445,81 0.7,544,17 149,496,445,81 0.67/20/99 00/20/99 115 50,000,000.00 49,996,445,81 0.7,544,17 149,496,445,81 0.67/20/99 00/20/99 115 50,000,000.00 49,996,445,81 0.7,544,17 449,496,445,17 0.67/20/99 00/20/99 115 50,000,000.00 49,996,445,81 0.7,544,17 449,496,445,17 0.67/20/99 00/		1.0	-				.125		-2,430.56		
11 06/20/09 MT 115 -50.000.00 0 -49.996.49.31 3.144.17 49.096.43.31 10.6/20/09 PTPRC 115 -50.000.00 0 -49.996.49.31 3.144.17 50.000.00 0 10.6/20/09 COOLOGO PTPRC 115 50.000.00 0 49.996.45.31 5.144.17 50.000.00 0 10.6/20/09 COOLOGO PTPRC 115 50.000.00 0 49.996.45.31 5.144.17 49.096.49.31 10.6/20/09 MT 115 -50.000.00 0 49.996.45.31 3.134.17 49.096.49.31 10.6/20/09 PTPRC 115 50.000.00 0 49.996.45.31 3.134.17 49.096.49.31 10.6/20/09 PTPRC 115 50.000.00 0 49.996.45.31 3.134.17 49.096.49.31			-0				.115	50,000,000.00	49,996,645.83		
06/10/99 06/25/99 07/30/99 PURE 115 50,000,000.00 49,996,645,83 1,54,17 49,946,445,83 1,64,17 106/25/99 06/04/99 PURE 115 50,000,000.00 49,996,645,83 1,54,17 19,946,445 115 50,000,000.00 49,996,645,83 1,54,17 19,946,445 115 50,000,000.00 49,996,645,83 1,54,17 19,946,445 115 50,000,000.00 49,996,645,83 1,54,17 19,946,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000.00 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 17 19,944,445 115 50,000,000,000 49,996,645,83 115 50,000,000,000 40,996,645,83 115 50,000,000			-				.115	-50 000 000 000	-3,354.17		
10/32/09 06/03/09 PIRRC 115 \$0,000,000.00 49,996,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 103/96,46131 \$0,190,000.00 \$0.190,000.0				06/30/08			.115	- 30,000,000.00		-3,354.17	
11 (5/24/09) 66/04/09 115 (5/24/09) 115 (5/24/09) 66/04/09 (6/24/09) 6		1.9	11	06/52/00			115	50,000,000.00	49,996,645.83		000
10.7/27/09 07/27/09 HT 115 -50,000,000.00 -49,996,645,83 -1,154,17 110.6/27/09 07/07/09 PURC 115 50,000,000.00 49,996,645,83 11.3/4,17 115 115 115 115 115 115 115 115 115 1			-	06/22/00			.115		-3,354.17		
11 06/25/09 06/03/09 PURC .115 50,000,000.00 49,996,645.83 .154 17			-	90/01/90	06/25/09		.115	-50,000,000.00	-49,996,645.83	-3,354.17	
. 115		1.9	1	06/25/09	06/03/03		1115	50 000 000 00	40 000 010		
				1	06/04/09		.115		17,776,645.83		

CITY/COUNTY OF SAN FRANCISCO
AR. NEWLIN RANKIN 415-554-4487
DETAILTAMASACTION REPORT - FIXED INCOME
SCYLLORD OF 0.000

* ACTIVE TRANSACTIONS *

PAGE: 07/01/09 04-26:52

	(GAIN) /LOSS SETTLEMENT	50,000,000 00	25,000,000,00	50,000,000.00	50,000,000,00	-52,718,667,89	-50,000,402,78 50,000,402,78
	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/ (ACCRET)	-3,354.17	-1,677.08	-4,791.67			
		.115 -50,000,000.00 -49,996,645.83 .115 25,000,000.00 24,998,322.92 .115 1.677.08	.115 -25,000,000.00 -24,998,322.92 .115 .150 -50,000,000.00 -49,995,208.33	150 -50,000,000.00 -49,995,208.33 150 -50,000,000.00 -49,995,208.33	52,718,557.89 2,718,557.89 52,718,557.89	2,718,557.89 26,359,278.95 1,359,278.95 50.000.402.78	
POOLED FUNDS	PAR VALUE ORIGINAL FACE	-50,000,000.00 25,000,000.00	-25,000,000.00	-50,000,000.00	50,000,000.00	25,000,000.00	
100	TRADE/ TXN COUPON SETTLE TYP YIELD	MAT	06/30/09 06/25/09 MAT .115 06/30/09 06/25/09 .115 06/04/09 06/04/09 MAT .150 06/30/09 06/04/09 .150	MAT	PURC 4	05/25/09 06/330/09745 12/15/10 06/25/09 PURC 4.315 06/25/09 06/30/09745 06/03/11 06/26/09 PURC 1.250	06/26/09 06/29/09 1.295 06/03/11 06/26/09 PURC 1.250 06/26/09 06/29/09 1.295
FUND:	HANE BROF MATURITY TRADE/ CASH DATE /ENTRY SETTLE	11	11 06/30/09 56 06/04/09 06/30/09	56 06/04/09 06/30/09 56 06/04/09 06/30/09	40 12/15/10 06/25/09 40 12/15/10	40 12/15/09 40 12/15/10 06/25/09 47 06/03/11	47
		19	19	19	0 19	0 19 NC GTD 19	NC GTD 19
	DESCRIPTION PRODU	42250 T RILL om 42251 T RILL om	42252 T BILL	42253 T BILL DOM 42254 T BILL DOM	42255 T 4.375 12 15 10 Jeremy 1 of 3 42256 T 4.375 12 15 10 Jeremy 2 of 3		42259 CITIGPOUP FDG INC GTD
	INV # USER	42250 tom 42251 tom	42252 tom	42253 tom 42254 tom	42255 Jeremy 42256 Jeremy	42257 Jeremy 42258	42259 tom

С	
Ū	

Н	
U	
z	
A	
24	
Sx4	,
z	
K	
cΩ	;
[a ₄	5
\Rightarrow	0
F	-
z	N
	H
0	
	-
	3
	à
H	2
н	

EM LIN R ANKIN 4 15 · 5 5 4 · 4 4 8 7
DETAIL PRANSACTION REPORT - FIXED INCOME

06/01/09 TO 06/30/09
REPORT GRAND TOTALS υ Σ Σ * ACTIVE TRANSACTIONS *

-4,091,708.88 -3,689.121.15 571,872,186.07 1,007,547.75 -145,380.43 -126,953.12 25,423,700.74 RUN: 07/01/09 09:26:52 -828,717,865.30 SETTLEMENT PAGE: (GAIN) / LOSS -.11 -1,029,859.71 (INTEREST) AMORTIZATION/ (ACCRETION) 6,717,865.30 -12588903.79 -151,367.19 PREMIUM/ (DISCOUNT) ASSETS -25,151,367.19 828,717,865.30 -565088903,79 -449910635.40 -178,469.20 BOOK VALUE ORIGINAL FACE VALUE .165 -450000000.00 1.861 552500000,00 1.677 -25,000,000.00 PAR VALUE TYPE/ WEIGHTED YIELD PAR 19)

SALE (PSAL

#NXL PURC (INTR

ADJ

449,910,635.40

-89,364.60

. ACTIVE TRANSACTIONS .

CITY/COUNTY OF SAN FRANCISCO MP. NEWLIN RANKIN 415-554-4487 DETAIL TRANSACTION REPORT - FIXED INCOME

DACE.

RUN: 07/01/09 09:26:52	(GAIN)/LOSS SETTLEMENT	985.83 252.78 50,315,000.00 50,315,000.00
RUN: 07/0	(INTEREST) AMORT/(ACCRET)	-985.83 -252.78 -315,000.00 -315,000.00 -66,986.11
	PAR VALUE BOOK VALUE (INTEREST) ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET)	-50,000,000,00
6/30/09 BASIS POOLED FUNDS		
O 06/30/ DATE BASI POOLE	TYN COUPON TYP YIELD	
06/01/09 TO 06/30/09 SETTLEMENT DATE BASIS FUND: 100 POOLED	TRADE/ TXN SETTLE TYP	0.01716/19 06/30/09 1NPT 3-900 119/10/09 06/30/09 10 19 19 19 19 19 19 19 19 19 19 19 19 19
FUND	MATURITY /ENTRY	07/16/09 06/30/09 11/03/09 06/30/09 06/02/09 06/08/09 12/20/10 06/31/10
	BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE	
	DESCRIPTION/POOL#	42044 MISSION NATIONAL DANS CONTROL AFEA CPEDIT UN CONTROL MISSION AFEA CPEDIT UN CONTROL OLIVERA CONTROL OLIVERA CONTRO
	INV # USEP	42044 tom 42104 tom 42124 tom 42125 tom 42199 42190 tom

			RIM: 07/01/00	770/10
CITY/COUNTY OF SAN FRANCISCO	MR. NEWLIN RANKIN 415-554-4487	DETAIL TRANSACTION REPORT - FIXED INCOME	06/01/09 TO 06/30/09	DEPOND COMMISSION

CITY/COUNTY OF SAN FRANCISCO	MR. NEWLIN RANKIN 415-554-4487	DETAIL TRANSACTION REPORT - PIXED INCOME	06/01/09 TO 06/30/09	Camon manth madeau
		* ACTIVE TRANSACTIONS *		

PAGE: 6 RUN: 07/01/09 09:26:52	(GAIN) / SETTLEMENT	100,630,000.00
RUN: 07	(GAIN)/ LOSS	
8 7	(INTEREST)	-630,000.00
CITY/COUNTY OF SAN FRANCISCO R. NEWLIN RANKIN 4 15 - 5 5 4 - 4 4 8 7 DETAIL TRANSACTION REPORT - FIXED INCOME 05/01/09 TO 06/20/09 REPORT GRAND TOTALS ASSETS	PREMIUM/ AMORTIZATION/ (DISCOUNT) (ACCRETION)	
RANKIN 415 ANSACTION REPORT - FI 06/01/09 TO 06/30/09 REPORT GRAND TOTALS ASSERS	PREMIUM/ (DISCOUNT)	
/ C O U N T Y O F S A N F R A N C I S H L I N R A N K I N 4 1 5 - 5 5 4 - DETAIL TRANSACTION REPORT - PIXED INCOME REPORT GRAND TOTALS REPORT GRAND TOTALS ASSETS	BOOK VALUE	-100000000.00
CITY/C. MR. NEWL DETA	ORIGINAL PACE BOOK VALUE (DISCOUNT) (ACCESTON) (INTEREST)	
	FAR VALUE	2.636 4) 2.520 -100000000.00 2)
* ACTIVE TRANSACTIONS	PAR SIGHTED YIELD	INTR 2.636 (4) 2.520 (2)
* ACTI	TYPE/ WE	INTR (MAT

(EIS / ERNETS)

E A R N E D I N C O M E S U M M A R Y 06/10/9 THROUGHOUS 106/10/9 SORT KEYS ARE FUND ICH MATD FUND: 100 POOLED FUNDS

PAGE: 1 RUN: 07/01/09 09:26:57

TOTAL/NET EARNING!	625,00 679 00 679 00 3 354,17 3 354,17 3 354,17 1 67,26 1 60,26 1 60,26 1 60,26 1 60,26 1 60,26	74, 842 16	10,508,67 7,501,14,75 10,694,13 20,881,89 274,44,100 18,274,40 10,44,50 1,044,50 1,044,50 1,044,50		25, 840, 62 25, 941, 87 25, 941, 29 25, 941, 29 25, 941, 38 25, 941, 38 25, 941, 38 40, 45, 69 40, 45, 69 40, 45, 69 40, 45, 69 40, 45, 69 40, 45, 69 41, 134, 47
INCOME RECEIVED THIS PER	4,791.67 4,791.67 4,791.67 3,354.17 3,354.17 1,677.08	26,114.60	544,667,12 272,333.55	817.000.67	
DATE SOLD/MAT	152 MATURED 152 MATURED 115 MATURED 117 MATURED 117 MATURED 117 MATURED 020 020 020 020		3.888 3.58 3.58 5.12 5.12 5.12 5.12 7.13 7.23 5.12 7.23 5.23 7.23 5.23 7.23 7.23 7.23		1.246 1.250 1.410 1.410 1.312 1.312 1.312 1.454 1.662 1.968 1.988 1.988 1.984 1.984
YIELD/ 365	152 152 152 1152 117 117 117 1020 020 020 020 1152 1152	.416	3.888 3.588 3.512 5.512 5.512 24.716 13.187 1.657 7.23 7.723	3.859	1.246 1.256 1.250 1.410 1.312 1.312 1.454 4.134 4.134 1.965 1.988 1.988 1.988 1.988
SCHEDULED BOOK VALUE	49,995,208,33 49,995,208,33 49,995,645,83 49,996,645,83 49,996,645,83 24,996,322,92 49,995,138,89 49,995,138,89 49,995,138,89 49,995,138,89 49,995,138,89	224,247,097.22	5,165,542,97 51,410,25 51,410,22 56,435,122,28 50,302,744,37 50,302,734,38 50,302,734,38 50,302,734,38 52,718,557,89 52,718,557,89 52,718,557,89 52,718,557,89 53,916,453,21	365,456,218.70	25,276,340,28 25,076,340,28 25,006,40,28 50,261,111.11 50,000,402,78 50,000,402,78 50,396,340,28 50,396,340,28 25,037,750,00 25,037,750,00 35,037,750,00 5,028,443,06 16,113,972,22 16,113,972,22
SHARES / SCHEDULED PAR VALUE	50,000,000,000,000,000,000,000,000,000,	42 DAYS 225,000,000.00	5, 100, 000.00 25, 000, 000.00 25, 000, 000.00 25, 000, 000.00 25, 000, 000.00 20, 000, 000.00 20, 000, 000.00 20, 000, 000.00 20, 000, 000.00 25, 000, 000.00 25, 000, 000.00 25, 000, 000.00 25, 000, 000.00 25, 000, 000.00	327 DAYS 355,100,000.00 365,456,218.70	25,000,000.00 25,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00 26,000,000.00 27,000,000.00 27,000,000.00 27,000,000.00
TICKER / MATURITY DATE	06/04/09 06/04/09 06/04/09 06/04/09 06/25/09 06/25/09 07/23/09 07/23/09	42 DAYS 2	07/31/09 08/15/09 08/15/09 08/35/09 08/31/09 02/28/10 02/28/10 12/15/10 12/15/10 12/15/10	327 DAYS 3	01/07/11 01/07/11 03/30/11 06/03/11 06/03/11 07/15/11 07/15/11 03/12/12 03/27/12 03/27/12 03/27/12
E COURSE DESCRIPTION	1500 T BILL, 1500	C#) 11 TREASURY BILLS 7.40%(C)	74 4 6.25 O T NATE 18 4.875 O T NATE 18 4.875 O T NATE 19 4.000 O T NATE 19 4.000 O T NATE 19 4.000 O T NATE 19 5.000 O T NATE 19 6.000 O	C#) 12 TREASURY NOTES 12.07%(C)	1.620 (RE 1.628 or 10.1) TLGP 1.620 (RE 1.628 or 10.7) TLGP 1.620 (CR 1.628 or 10.7) TLGP 1.620 (CR 1.628 or 10.7) TLGP 1.620 (CR 1.628 or 10.1) TLG
INV PUECHASE NO. DATE	42253 05/12/09 42254 05/12/09 42254 05/04/09 42250 05/04/09 42250 05/04/09 42250 05/25/09 42251 05/25/09 42251 05/25/09 42251 05/25/09 42251 05/25/09 42251 05/25/09 42251 05/25/09 42251 05/25/09	SURTOTAL (ICC#)	42134 12/31/08 42135 12/31/08 42135 12/31/08 42172 03/02/09 41993 03/31/08 41994 03/31/08 41994 03/31/08 41995 06/31/08 42255 06/310/09 42257 06/310/09 42257 06/310/09	SURTOTAL (ICC#)	42155 04/16/04 42156 04/18/04 42159 04/18/04 42259 06/29/09 42259 06/29/09 42259 06/29/09 42259 04/16/09 42259 04/16/09 42250 04/16/09 42250 04/16/09 42251 04/16/09 42251 04/07/09 42211 04/28/09

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y
06/01/09 THROUGH 06/030/09
SORT KEYS ARE FUND ICC# MATD
FUND: 100 POOLED FUNDS

PAGE: 2 RUN: 07/01/09 09:26:57

TOTAL/NET EARNINGS	41,267,79 42,805,33 81,318,63 -289,861,13 44,442,80 68,581,26	623,323.88	22,940.78	312,185.10 613,704.91 111,579.09 83,652.44	1, 70, 82, 28		886, 1 'ft 4.	50,000,00 661,626 03 1,078,243,72 52,708 33	1,842,578 of	20 AU 154
INCOME RECEIVED THIS PER	123,749.99 224,305.55 -218,604.16 106,250.00 137,709.02	802,618.73	93,251.67	229,277.78 878,002.78 81,123.60 -68,625.00 601,118.00	1,720,897.16		00.	855,790.65	S. The sell of	06/29/091,194,763,89 06/29/09 477,905,56 06/29,09 ·
DATE SOLD/MAT	06/12/09			06/29/09 06/29/09 06/29/09 06/11/09 06/29/09	rt			1.217 45.716 06/29/09 10.033 06/10/091 2.909		06/29/091,194,763, 06/29/09 477,905, 06/29.09 1
YIELD/ 365	2.001 2.072 1.949 -37.925 2.163 50.028	1.631	1.115	15.688 39.215 13.505 5.670	17.575	1.724 3.586 3.586 3.590 3.590 3.621 3.621	3.314	1.217 45.716 110.033 2.909	22.070	21.975 21.975 35.552 1.997
SCHEDULED BOOK VALUE	25, 093, 000.00 25, 119, 000.00 50, 685, 000.00 25, 360, 972.22 24, 992, 250.00 25, 018, 280.56	503,764,478.35	25,040,325.00	25,940,250.00 20,400,400.00 10,770,400.00 53,852,000.00 53,656,500.00	00.	50,000,000,000 50,947,850.00 20,376,080.00 20,940,200.00 51,050,000.00 51,050,000.00	325,352,840.00	50,000,000.00 18,866,050.00 39,741,600.00 22,043,923.61	72,043,923.61	50,916,000.00 20,366,400.00 25,957,000.00 50,000,000.00
SCHEDULED PAR VALUE	25,000,000.00 25,000,000.00 25,000,000.00 25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00 20,000,000.00 10,000,000.00 50,000,000.00 50,000,000.00	00.	50,000,000.00 30,000,000.00 30,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00	320,000,000.00	50,000,000.00 19,000,000.00 40,000,000.00 22,000,000.00	72,000,000.00	\$0,000,000.00 20,000,000.00 25,000,000.00 50,000,000.00
TICKER / MATURITY DATE	04/30/12 06/15/12 06/22/12 06/22/12 12/26/12	854 DAYS 03/13/12	987 DAYS	03/12/10 12/10/10 10/05/11 10/05/11	0 DAYS		988 DAYS	10/13/10 02/14/11 04/21/11 05/06/13	756 DAYS	07/16/10 07/16/10 08/23/10 01/23/12
COUPON RATE DESCRIPTION	4.30.1 N CHAS 06.22 06.22 12.26	15 TREASURY LGP 16.63%(C) .8294 MORGAN STANLEY FDIC GTD	16 TLGP FLOATER .83%(C)	5,0000 F H L B 87550 F H L B 4,8750 F H L B 4,8750 F H L B 4,8750 F H L B	22 FEDERAL HOME LOA	1.7000 F N M A A 4.3100 F N M A A A A A A A A A A A A A A A A A A	23 FEDERAL MAILONAL 10.74#(C)	1.2000 PEDERAL PAPM CR BKS GLOB 2.8750 P F C B 2.6250 F F CR 2.8750 ffcb 2.875 5 6 13	28 PEDERAL FARM CRR 2.38%(C)	
PURCHASE	04/02/09 03/24/09 04/14/09 04/14/09 04/14/09		SUBTOTAL (ICC#)	12/09/08 11/18/08 01/15/09 01/15/09 02/13/09	OTAL (ICC#)	04/29/09 1 12/30/08 4 12/30/08 4 01/02/09 4 01/02/09 4 12/22/08 4 12/22/08 4	-	12184 04/13/09 1 42105 11/19/08 2 42102 11/10/08 2 42237 06/01/09 2	<u></u>	42115 12/09/08 1 42115 12/09/08 1 42101 11/17/08 5 42148 01/21/09 1 42149 01/21/09 1
NO.	42191 42165 42177 42192 42178 42179	4224	SO	42114 42140 42141 42141	SU	42130 42131 42132 42133 42136 42126 42127		421	E	121111

E A R N E D I N C O M E S U M M A R Y

ROUGO (2017) STRONGE 0639/09

SORT KEYS ARE RUMD: TOCH MATD

FUND: 100 POOLED FUNDS

(EIS / EPRETS)

FAGE: 3 RUN: 07/01/09 09:26:57

TOTAL NET	P. (6F4 14) 94, 276 F4 14) 94, 276 F8 1125, 660 66	c,	36,4"3,56 19,394,73 19,394,73					4 890 04		4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4	25, £70, 63	00 000 00	60,500,50		31		
INCOME RECEIVED		2,438,106.95		00		00	5,080.50	5,080.50	2,509.12	6 290 64	89.722 11	89 700 11		00.		00.	
DATE SOLD/MAT									1.942 06/09/09								
YIELD/ 365	1.997 2.332 2.120 2.154 3.042 3.042	6.639	498	.480	.781	.781	.238	.238	1.942	1.942	1.244	1.244	.507	.507	1.267	1.267	1.227
SCHEDULED BOOK VALUE	50,000,000.00 50,000,000.00 25,001,475.69 50,000,000.00 30,000,000.00	405,767,170.13	49,984,700.00 50,010,000.00 50,010,000.00 4,500,900.00	154,505,600.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,510,121.35	00.	25,033,725.00	25,033,725.00	50,000,000.00	50,000,000.00	29,825,000.00	29,825,000.00	49,573,333.33
SCHEDULED PAR VALUE	50,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00		50,000,000.00 50,000,000.00 50,000,000.00 4,500,000.00	146 DAYS 154,500,000.00 154,505,600.00	50,000,000.00	50,000,000.00	25,000,000.00	25,000,000.00	18,500,000.00	00.	25,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	29,825,000.00	29,825,000.00	50,000,000.00
TICKER / MATURITY DATE	01/23/12 01/30/12 03/23/12 05/04/12 04/21/14 04/21/14		11/23/09 11/23/09 11/23/09 11/23/09	146 DAYS	10/26/09	118 DAYS	12/28/09	181 DAYS	09/21/09	0 DAYS	03/16/12	990 DAYS	06/30/10	365 DAYS	11/18/11	871 DAYS	60/11/80
E DESCRIPTION	9200 F.H.L.M.C. 1000 F.H.L.M.C. 1250 F.H.M.C. 1250 F.H.M.C. 1250 F.H.M.C. 1250 F.H.M.C. 1250 F.H.M.C. 1250 F.H.L.M.C. 1250 F.H.L.M.C.	30 FHLMC Bonds 13.40%(C)	4760 F H L B FLOATER OTF ACT 4760 F H L B FLOATER OTR ACT	31 FHLB PLOATER OTR 5.10%(C)	.7700 FPCB PLOATER OTR	33 FFCB PLOATER OTR 1.65%(C)	2280 F H L B FLOATER MONTHLY	35 PHILE PLOATER MON .83%(C)	.2894 F H L M FLOATER MONTHLY .2894 F H L M FLOATER MONTHLY	36 PHIMC PLOATER MO	8244 UNION BK N A FDIC GTD TL	37 MTFG FLOATER .83%(C)	.5000 FHLR MULTI STEP	PHLB MULTI STEP 1.65%(C)	OO F N M A MULTI STEP BOND	FNMA MULTI STEP .98% (C)	42110 12/04/08 1.2000 F N M A DISCOUNT NOTE
THV PURCHAGE COURSES	- N N N m m m	=	41939 01/09/08 .470	SUBTOTAL (ICC#) 31 B	42065 08/26/08 .770	SUBTOTAL (ICC#) 33 1	42076 09/18/08 .228	SUBTOTAL (ICC#) 35 I	42100 09/22/08 .28° 42101 09/22/08 .28°	SUBTOTAL (ICC#) 36 1	42173 03/23/09 .824	SUBTOTAL (ICC#) 37 p	42243 06/30/09 .500	SUBTOTAL (ICC#) 38 PHLB MULTI	42214 05/18/09 1.2500 F	SUBTOTAL (ICC#) 39 FNMA	42110 12/04/08 1.200

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y
06/01/09 THROUGH 06/30/09
SORT KRYS ARE FUND I CRE MATD
FUND: 100 PROJED FUNDS

PAGE: 4 RUN: 07/01/09 09:26:57

200	50.000.00	2,666.67 7,944.45 3,972.22 112.79 192.12	15.272.50	324.99 11,458.33 133.33	34 083 32	1, 500 000 1, 500 000 1, 500 000 1, 500 000 1, 500 000 1, 500 100 1, 500 100		9, 643, 949, 43
INCOME RECEIVED THIS PER	00.	21,000.00 28,166.67 14,083.33	63,250.00	252.78 191.11	68,415,83	315,000.00	630,000.00	8,873,256.08 9,641,949,41
DATE SOLD/MAT		243 MATURED 264 MATURED 264 MATURED 006 010				2.555 MATURED 1.338 MATURED 1.338 1.17 2.423 2.423 2.423		a a
YIELD/ 365	1.227	.243 .264 .006 .010	.118	3.954 2.788 1.014 1.622 2.687	2.710	2.555 2.555 1.338 1.217 2.555 2.423 2.423 1.470	1.811	
SCHEDULED BOOK VALUE	49,573,333.33	49,979,000.00 49,971,833.33 24,985,916.67 49,996,833.33 24,997,402.78 49,994,805.56	124,989,041.67	100,000.00 5,000,000.00 100,000.00 100,000.00	15,300,000.00	50,000,000.00 25,000,000.00 100,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00	390,000,000,000	2835898753.01
SCHEDULED SCHEDULED PAR VALUE	50,000,000.00	50,000,000.00 25,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00	7 DAYS 125,000,000.00 124,989,041.67	100,000.00 5,000,000.00 100,000.00 10,000,000.00	15,300,000.00	50,000,000,00 25,000,000.00 100,000,000.00 15,000,000.00 50,000,000.00 50,000,000.00	172 DAYS 390,000,000.00 390,000,000.00	2817725000.00
MATURITY	48 DAYS	06/09/09 06/23/09 06/23/09 07/07/09 07/08/09	7 DAYS	07/16/09 07/31/09 11/03/09 05/17/10 12/20/10	364 DAYS	06/02/09 06/02/09 09/02/09 10/13/09 11/23/09/12/08/09 12/08/09 12/08/09	172 DAYS	575 DAYS
COUPON RATE DESCRIPTION	41 FNMA DISCOUNT NO 1.64% (C)	2600 PEDL HOME LOAN BK CONS D 2600 PEDL HOME LOAN BK CONS D 2600 PEDL HOME LOAN BK CONS D 1200 Pt L.B 1100 1 of 2 1100 2 of 2	SUBTOTAL (ICC#) 43 REDERAL HOME LOA 4.13%(C)	2.7400 MISSION NATIONAL BANK PU 2.7400 FIRST NATIONAL BANK CD 1.0000 MISSION ARRA CREDIT UNIO 1.6000 BANK OF SAN FRANCISCO CD 2.6500 FIRST NATIONAL BANK P	SUBTOTAL (ICC#) 1010 PUBLIC TIME DE .51%(C)	A. LAND ON HATOR LORGY COLLAFORM A. LORGY A. LORGY COLLAFORM A. LORGY A. LO	SURTOTAL (ICC#) 1012 COLLATERAL C D 12.88%(C)	SURTOTAL (FURD) 100 FOOLED FURDS - ASSETS SURTOTAL (FURD) 100 FOOLED FURDS - NET
NV PURCHASE DATE	SUBTOTAL (ICC#)	2200 04/07/09 2201 04/06/09 2202 04/06/09 2241 06/18/09 2235 06/04/09	SUBTOTAL (ICC#)	2044 07/16/08 2055 07/31/08 2107 31/03/08 2212 05/18/09 2199 01/18/09	SUBTOTAL (ICC#)	2124 12/04/08 2.125 12/04/08 2.215 04/06/09 2.215 12/09/08 2.217 12/09/08 12.10 12/09/08 2.2120 12/09/08 2.2120 12/09/08	SURTOTAL (ICC#)	SUBTOTAL (FUND)

CITY/COUNTY OF SAN FRANCISCO

E A R N E D I N C O M E S U M M A R Y 06/01/09 THROUGH 06/30/09 SORT KEYS ARE FUND ICC# MATD

(EIS / EPNEIS)

POOLED FUNDS

100

FUND:

PAGE: 5 RUN: 07/01/09 09:26:57

TOTAL/NET EARNINGS YIELD/ DATE RECEIVED 365 SOLD/MAT THIS PER INCOME SCHEDULED BOOK VALUE 0000 LIABILITIES SCHEDULED SHARES / PAR VALUE TICKER / MATURITY DATE AVERAGE DALLY HONETHMENT BALLANCE : 2,948,269,742,05
BEAGNED HYERESTY YIELD THE BRINGO : 3,980
WEIGHTED MAY SELELA AT BRIN OF PERCOD | 1560
TOTAL HYTEREST EXPREN FOR FUTURE BEKELLYT: 10,801,070,48 ASSETS DESCRIPTION PURCHASE COUFON DATE PATE FUND STATISTICS INV NG.

(EIS / ERNEIS)

E A R N E D I N C O M E S U M M A R Y 601/09 THROUGH 06/190/09 SORT KEYS ARE FUND I CC# MATD FUND: 9703

PAGE: 6 RUN: 07/01/09 09:26:57

TOTAL/NET EARNINGS	73,500.00	73,500.00	000			
INCOME SELD/ DATE RECEIVED 365 SOLD/MAT THIS PER		00.	00	000		
DATE SOLD/MAT						
YIELD/ 365	2.555	2.555				
SCHEDULED BOOK VALUE	35,000,000.00	35,000,000.00	35,000,000.00	35,000,000.00	SS	0000
SCHEDULED PAR VALUE	11/23/09 35,000,000.00 35,000,000.00	35,000,000.00	35,000,000.00	35,000,000.00 35,000,000.00	LIABILITIES	0000
TICKER / MATURITY DATE	11/23/09	146 DAYS	146 DAYS		ço	35,000,000.00 2.555 2.555 499,800.00
	3	1.16%(C)	- ASSETS	NET.	ASSETS	32
NO. DATE PATE DESCRIPTION 42118 12/09/08 2.5200 HS BANK COLLEMENT	National Control	SUBIUTAL (ICC#) 1012 COLLATERAL C D 1.16%(C) 146 DAYS 35,000,000.00 35,000,000.00	SUBTOTAL (FUND) 9703 SFUSD TRAMS 08-09- ASSETS 146 DAYS 35,000,000.00 35,000,000.00	SUBTOTAL (FIND) 9703 SFUSD TRANS 08-09- NET		S PERIOD : OF PERIOD : FITURE RECEIPT:
PATE - 2.5200		1012	9703 8	9703 8	:	STMENT ELD THI AT END
INV PURCHASE NO. DATE 42118 12/09/08	-	SUBIOIAL (ICC#)	SUBTOTAL (FUND)	SUBTOTAL (FIND)	FUND STATISTICS	AVERACE DALLY INVESTMENT RALANCE EARNED INTERSETY YELD THIS PERLOD WELGHERD AVE YIELD AT RIN OF PERLOD TOTAL INTEREST EARNED FOR FITTURE RECEIFT:

E A R N E D I N C O M E S U M M A R Y
06/10/109 THROUGH 06/30/09
SORT KEYS ARE FUND TC# MATID
FUND: 9704
SFUNDS ROARS

(EIS / EPNEIS)

RUN: 07/01/09 09:26:57

PAGE.

33,333.34 11.044.12 64,377.46 \$1,728 64 43,728.64 152,856,10 TOTAL NET EARNINGS 00 00 00 RECEIVED THIS PER INCOME SOLD/MAT DATE .520 2.028 1.244 .920 .920 YIELD/ 2.929 365 49,757,750.00 19,903,100.00 30,359,458.33 50,359,458.33 158,225,000.00 158,015,748.33 69,660,850.00 18,163,440.00 18,163,440.00 19,832,000.00 19,832,000.00 SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- ASSETS 499 DAYS 158,225,000.00 158,015,748.33 BOOK VALUE SCHEDULED 000 LIABILITIES 50,000,000.00 70,000,000.00 30,000,000.00 50,000,000.00 18,225,000.00 18,225,000.00 20,000,000.00 20,000,000.00 SCHEDULED PAR VALUE SHARES / TICKER / 01/14/10 01/14/10 198 DAYS 615 DAYS 01/28/14 1673 DAYS 01/08/10 192 DAYS MATURITY DATE 158,015,748.33 716,282.47 ASSETS 2.30%(C) SUBTOTAL (ICC#) 23 FEDERAL NATIONAL 1.66%(C) .60% (C) .65%(C) SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- NET .9000 FREDDIE MAC DISCOUNT 42159 02/06/09 2.8000 PEDERAL FARM CREDIT 42156 02/11/09 2.0000 FANNIE MAE 42221 05/12/09 1.7500 FIMA 1.75 3 23 11 TOTAL INTEREST EARNED FOR FUTURE RECEIPT; DESCRIPTION SUBTOTAL (ICC#) 28 FEDERAL FARM CRE SUBTOTAL (ICC#) 44 FMC DISCOUNT NOT SURTOTAL (ICC#) 11 TREASURY BILLS WEIGHTED AVG YIELD AT END OF PERIOD EARNED INTEREST YIELD THIS PERIOD AVERAGE DAILY INVESTMENT BALANCE .5190 T BILL .5190 T BILL COUPON PUND STATISTICS PUPCHASE 42160 02/06/09 42176 02/06/09 DATE

8,873,256.08 9,870,305.51

3.823

100.00%(C) 566 DAYS 3010950000.00 3028914501.34

GRAND TOTAL.

CITY AND COUNTY OF SAN FRANCISCO

OFFICE OF THE TREASURER



José Cisneros TREASURER

Pauline Marx Chief Assistant Treasurer

Newlin Rankin Chief Investment Officer

August 20, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics for July 31, 2009

Year to Date Statistics	Pooled Fund	All
Interest Received	4,252,900.68	4,682,235.68
Total Net Earnings	1,481,953.48	1,825,124.19
Earned Income Yield	0.643%	0.7399
Average Age of Portfolio in Days	580	515

Funds in the Current Month	Pooled Fund	All
Cost of Securities *	2,677,541,702.15	2,870,299,661.66
Market Value *	2,673,506,594.81	2,866,565,715.21
Accrued Interest	11,235,891.45	12,296,664.01
Earned Yield for the month	0.643%	0.739%

^{*} Less Cash

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of June 30, 2008. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros for

GOVERNMENT DOCUMENTS DEPT

AUG 2 7 2009

SAN FRANCISCO PUBLIC LIBRARY

Ben Rosenfield, Controller (wlEnc.)
Controller – Internal Audit Division -YTD-All Funds, YTD-Pooled Funds
Oversight Committee: R. Sullivan, Dr. Don Q. Griffin, J. Grazioli, S. MacDonald, P. Marx
Transportation Authority – David Murray, San Francisco Public Library – 2 copies
Office Copy

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102



1 (FS/ERNPS)

MR. NEWLIN RANKIN 415-554-4487 CITY/COUNTY OF SAN FRANCISCO

PORTFOLIO STATISTICS 7/01/09 THROUGH 7/31/09

POOLED FUNDS 100

PAGE: 1 RUN: 08/04/09 12:01:57

FUND:

	GOV'T SE	GOV'T SECURITIES TIME DEPOSITS	TIME D	DEPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	4.206.525.02	00	46.375.66	M/N	4 252 900 68
TOTAL NET EARNINGS THIS PERIOD:	1,447,059.19	00°	34,894.29	N/A	1,481,953.48
AVERAGE DAILY PORTFOLIO BALANCE:	2,700,281,626.72	00.	15,248,387.10	N/A	N/A 2,715,530,013.82
EARNED INCOME YIELD THIS PERIOD:	.631	000.	2.694	N/A	. 643
END OF PERIOD PORTFOLIO BALANCE:	2,662,341,702.15	00.	15,200,000.00	N/A	N/A 2,677,541,702.15
CURRENT AMORTIZED BOOK VALUE:	2,660,031,472.08	00.	15,200,000.00	N/A	N/A 2,675,231,472.08
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.432	000.	2.369	N/A	1.437
WEIGHTED AVERAGE DAYS TO MATURITY:	580.96	00.	456.15	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	522.19	00.	456.15	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					. 643

SAN FRANCISCO 415 - 55 NEWLIN RANKIN C CITY/COUNTY E R

FOLIO STATISTIC 7/01/09 THROUGH 7/31/09 ORTFOLIO

SFUSD TRANS 08-09

RUN: 08/04/09 12:01:58 PAGE.

75,950.00 35,000,000.00 35,000,000.00 35,000,000.00 2.555 TOTAL N/A N/A N/A N/A N/A N/A N/A ---- TIME DEPOSITS -----LIABILITIES 00. 00. 00 000 00. 00. 000 00 ASSETS 00 00. 00. 000 00. 00. 000 00. 00. LIABILITIES ----- GOV'T SECURITIES -----2.555 75,950.00 35,000,000.00 2.555 35,000,000.00 115.00 115.00 35,000,000.00 ASSETS WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: WEIGHTED AVERAGE DAYS TO MATURITY EARWED INCOME YIELD THIS PERIOD: AVERAGE DAILY PORTFOLIO BALANCE: END OF PERIOD PORTFOLIO BALANCE: TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:

N/A N/A 2.555

NET PORTFOLIO YIELD, 365-DAY BASIS:

1 (FS/ERNFS)

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/09 THROUGH 7/31/09

PAGE: 1 RUN: 08/04/09 12:01:58

FUND: 9704 SFUSD BONDS 2006B

	ASSETS LIABILITIES			POSITS	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	429,335.00	00.	00.	N/A	429,335.00
TOTAL NET EARNINGS THIS PERIOD:	267,220.71	00.	00.	N/A	267,220.71
AVERAGE DAILY PORTFOLIO BALANCE:	157,926,835.52	00.	00.	N/A	157,926,835.52
EARNED INCOME YIELD THIS PERIOD:	1.992	000.	000.	N/A	1.992
END OF PERIOD PORTFOLIO BALANCE:	157,757,959.51	00.	00.	N/A	157,757,959.51
CURRENT AMORTIZED BOOK VALUE:	157,763,566.31	00.	00.	N/A	157,763,566.31
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.102	000	000.	N/A	1.102
WEIGHTED AVERAGE DAYS TO MATURITY:	487.34	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	487.34	00.	00.	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					1.992

*	å	Description	Coupon Rate	Trading Yield	Book Price	Par Value	Book Value
-	100	CC Grp 11 TREASURY BILLS	0.33	0.45	99.66	225,000,000.00	224,243,558.33
2	20	CC Grp 12 TREASURY NOTES	4.14	0.74	104.34	325,000,000.00	339,111,145.07
6	5	ICC Grp 15 TREASURY LGP	1.94	1.66	100.76	551,000,000.00	555,166,457.51
4	20	CC Grp 16 TLGP FLOATER	0.83	77.0	100.16	25,000,000.00	25,040,325.00
5	2	CC Grp 22 FEDERAL HOME LOAN BANK	2.13	2.17	99.88	19,000,000.00	18,976,250.00
8	2	CC Grp 23 FEDERAL NATIONAL MORTGAGE ASSN	3.41	3.05	101.48	170,000,000.00	172,520,000.00
7	2	ICC Grp 28 FEDERAL FARM CREDIT BANK	2.88	2.88	100.20	22,000,000.00	22,043,923.61
80	<u>5</u>	ICC Grp 30 FHLMC Bonds	2.34	2.26	100.26	490,000,000.00	491,298,236.80
6	2	ICC Grp 31 FHLB FLOATER QTR ACT-360	0.48	0.45	100.01	119,500,000.00	119,516,310.00
7	0	CC Grp 33 FFCB FLOATER QTR ACT-360	0.77	77.0	100.00	50,000,000.00	50,000,000.00
=	100	CC Grp 35 FHLB FLOATER MONTHLY	0.21	0.21	100.00	25,000,000.00	25,000,000.00
17	2 2	ICC Grp 37 MTFG FLOATER	0.82	0.77	100.13	25,000,000.00	25,033,725.00
+	3	ICC Grp 38 FHLB MULTI STEP	0.50	0.50	100.00	50,000,000.00	50,000,000.00
4	<u>5</u>	CC Grp 39 FNIMA MULTI STEP	1.25	1.25	100.00	29,825,000.00	29,825,000.00
#	2 100	CC Grp 41 FNMA DISCOUNT NOTES	1.20	1.21	99.15	50,000,000.00	49,573,333.33
4	9 100	ICC Grp 43 FEDERAL HOME LOAN DISC NOTES	,	0.15	66.66	75,000,000.00	74,993,437.50
17) 	ICC Grp 1010 PUBLIC TIME DEPOSIT	2.34	2.34	100.00	15,200,000.00	15,200,000.00
₩	8 IC	CC Grp 1012 COLLATERAL CDs 1	1.78	1.78	100.00	390,000,000.00	390,000,000.00
7	00	ICC Grp 1012 COLLATERAL CDs 2	2.52	2.52	100.00	35,000,000.00	35,000,000.00
20) O	CC Grp 11 TREASURY BILLS	0.52	0.51	99.52	70,000,000.00	69,660,850.00
2,	5	ICC Grp 12 TREASURY NOTES	1.13	96.0	100.38	30,000,000.00	30,113,009.51
22		ICC Grp 23 FEDERAL NATIONAL MORTGAGE ASSN	2.00	2.00	100.00	20,000,000.00	20,000,000.00
23		ICC Grp 28 FEDERAL FARM CREDIT BANK	2.80	2.89	09.66	18,225,000.00	18,152,100.00
24		ICC Grp 44 FMC DISCOUNT NOTES	0.90	0.91	99.16	20,000,000.00	19,832,000.00
22		Grand Total	1.96	1.49	100.72	2,849,750,000.00	2.870.299.661.66

CIMIN/COUNTY ON SAN WRANCISCO

INVESTMENT MATURITY DISTRIBUTION
AS OF 07/31/09

PAGE: 1 RUN: 08/04/09 11:56:09

ALL PURIDS

							-
8						-	-
2	rı	MONTHS	08/01/09-09/30/08	10	400,851,584.90	14.0	14.0
2	3	MONTHS	10/01/09-10/31/09	3	199, 264, 111.11	6.9	20.9
3 10	*	MONTHS	11/01/09-11/30/09	7	169,616,310.00	5.9	26.8
2	0	MONTHS	12/01/09-12/31/09	*	175,000,000.00	6.1	32.9
2	9	MONTHS	01/01/10-01/31/10	3	89,492,850.00	3.1	36.0
9	12	MONTHS	02/01/10-07/31/10	un	180, 251, 367.19	6.3	42.3
12 70	18	MONTHS	08/01/10-01/31/11	80	297,987,661.03	10.4	52.7
2 9	24	MONTHS	02/01/11-07/31/11	6	386,110,492.85	13.5	66.1
24 13	36	MONTHS	08/01/11-07/31/12	20	654,017,010.97	22.8	88.9
36 70	48	MONTHS	08/01/12-07/31/13	so.	169,556,173.61	5.9	94.8
18 TO	9	MONTHS	08/01/13-07/31/14	*	148,152,100.00	5.2	100.0
50 TO	72	MONTHS	08/01/14-07/31/15	0		0.	100.0
72 70	9.4	MONTHS	08/01/15-07/31/16	0		0.	100.0
34 13	120	MONTHS	08/01/16-07/31/19	0		0.	100.0
120 TO	:	MONTHS	-61/10/80	0		0,	100.0
S S	T ON	GRAMD TOTALS		7.8	2,870,299,661.66		

Total number of funds represented:

CITY/COUNTY OF SAM FRANCISCO
HR MELLH RANKIN 415.554.4497
INVESTMENT ONTOWING OF 7/11/09
NAUNS SONTRANDHO AG OF 7/11/09
SETTLEMENT NAT 18 1057

RON: 08/04/09 11:56:05

PAR VALUE

CUPN TRONG BOOK

SUMMARY DESCRIPTION		RATE	TIBLE	PRICE	SHARES	BOOK VALUE
(inv Type) 11 TREASURY BILLS	8.37%(C)	.325	.448 99.664	9.664	225,000,000.00	224,243,558.33
(Inv Type) 12 TREASURY NOTES	12.678(C)	4.153	.737 104.342	4.342	325,000,000.00	339,111,145.07
(Inv Type) 15 TREASURY LGP	20.73%(C)	1.945	1.659 100.756	957.01	551,000,000.00	555,166,457.51
(Inv Type) 16 TLGP PLOATER	.94%(C)	.829	.770 100.161	191.0	25,000,000.00	25,040,325.00
(Inv Type) 22 PEDERAL HOME LOAM BANK	. 71% (C)	2.125	2.168 99.875	9.875	19,000,000.00	18,976,250.00
(Inv Type) 23 PEDERAL HATIONAL MORTGAGE ASSN	6.44%(C)	3.419	3.046 101.482	11.482	170,000,000.00	172,520,000.00
(Inv Type) 28 PEDERAL FARM CREDIT BANK	.82%(C)	2.875	2.875 100.200	0.200	22,000,000.00	22,043,923.61
(Inv Type) 30 PHIMC Bonds	18.35%(C)	2.344	2.264 100.265	10.265	490,000,000.00	491,298,236.80
(Inv Type) 31 PHIS FLOATER OTR ACT-360	4.46%(C)	.476	.449 100.014	90.014	119,500,000.00	119,516,310.00
(Inv Type) 33 FPCS FLOATER OTR ACT-360	1.87%(C)	.770	.770 100.000	000.00	50,000,000.00	50,000,000.00
(Inv Type) 35 PHLB FLOATER MOWTHLY	(2) \$16.	.205	.205 100.000	000.00	25,000,000.00	25,000,000.00
(Inv Type) 37 MTPG FLOATER	. 934 (C)	.824	.775 100.135	0.135	25,000,000.00	25,033,725.00
(Inv Type) 38 FHLB MULTI STRP	1.87%(C)	.500	.500 100,000	000.00	50,000,000.00	50,000,000.00
(Inv Type) 39 FINCA MULTI STEP	1.11%(C)	1.250	1.250 100.000	000.00	29,825,000.00	29,825,000.00
(Inv Type) 41 PMMA DISCOUNT NOTES	1.854(C)	1.200	1.210	99.147	50,000,000.00	49,573,333.33
(Inv Type) 43 PEDERAL HOME LOAM DISC NOTES	2.80%(C)	.000	150 99.991	166.6	75,000,000.00	74,993,437.50
(Inv Type) 1010 PUBLIC TIME DEPOSIT	.57 ¢ (C)	2.336	2.336 2.336 100.000	000.00	15,200,000.00	15,200,000.00
(Inv Type) 1012 COLLATERAL C De	14.57k(C) REPORT TOTALS ASSETS FIXED	2.017	1.780 100.000	00.000	1.780 1.780 100.000 399,000,000.00 399,000,000.00	390,000,000.00



(RPTWKT)

INVESTMENTS OUTSTANDING AS OF 07/31/09 NAJOR SORT KEY IS ICC#



PAGE: 1 RUH: 08/04/09 11:56:07

NWEST DESCRIPTION OWINER PURCHASE MATURITY DATE	GUSIP	BROK	SAPE	TIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	PRICE SOURCE D	URR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
44 44 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4 4								
D.	7/NC6/776	9 :	000	10000	50,000,000,00	20,000,000,00	290.38	5,581.84
42270 N N 20 09	912795872	2 5	100	0000	50 000 000 00	50 000 000 000	SUNCAND	2 501 04
4		13	000	1510	49.994.127.78	100.0000000000	STRECKED	5,581.84
42272 B 8 20 09	912795N72	13	100	0.0000	25,000,000.00	25,000,000.00	145.19	2,790.93
		13	000	.1510	24,997,063.88	100.0000000000	SUNGARD	
42273 b 8 20 09	912795N72	13	100	0.0000	50,000,000.00	50,000,000.00	290.38	5,581.84
07/23/09 08/20/09		13	000	.1510	49,994,127.78	100.0000000000	STINGARD	
42095 T BILL	912795844	13	100	1.4800	20,000,000.00	49,984,376.00	567,333.33	152,931.56
- 1		n i	000	1.5021	49,264,111.11	99.96875200000	SUNCARD	
42160 T BILL	912795R86	13	9704	.5190	50,000,000.00	49,937,500.00	124,666.67	55,083.33
		47	000	.5125	49,757,750.00	99.87500000000	STUNGARD	
42161 T BILL 02/06/09 01/14/10	912795R86	13	9704	.5190	20,000,000.00	19,975,000.00	49,866.67	22,033.33
24/44/40 00/20/20		ì	200	0710	13,303,100.00	99.87500000000	SUNGARU	
SUBTOTAL (Inv Type) 11 TREASURY BILLS		10.29% (M)	_	.3711	295.000.000.00	294.896.876.00	742 883 00	240 504 67
				.4632	293,904,408.33	99.96504300000		10.100.1014
42121 T - MOTE	OUNDCRCTO	0	9	*	000 000 10	00 010 010		
	-	1	9 6	200	20.000,000,000	00.000.000	07.0/4 OTS	
12172 T - MOTE	agnacacto	, ,	000	10000	20,430,124.20	100.2812480000	SUNGARE	-359,375.50
•	SAAGAGHES	41	000	4.0000	50,000,000.00	30, 140, 624.00	836,956.53	
11994 T WOTE	912828862		000	00000	25,000,000,000	25 242 100 00	SUNGANDS	-718,751.00
4	750464046	47	000	1 6772	25, 000, 000, 00	100 9687520000	209, 239, 13	90,820.81
42275 T 4.5 11 15 10	9128287848	10	100	4 5000	20 000 000 00	52 421 B76 00	47£ 000 17	
		1 2	000	6633	52,000,000,00	104 0437520000	470,302.17	
\$2276 T 4.5 11 15 10	9128281048	1 6	100	4.5000	50.000.000.00	52.421.876.00	476 902 17	-24,686.50
		12	000	6633	52 929 008 15	104 8437520000	T. 205 , 20 E	24 600 60
82255 T 4.175 12 15 10	912828EN9	0 0	000	4 3750	ED 000 000 00	E2 4E3 124 00	CHARACTER AND COL	-54,686.50
		40	000	7448	52,718,557,89	104 9062480000	78.90. 2097 COMPANY	30 000 371
42256 T 4.375 12 15 10	912828809	13	100	4.3750	50.000.000.00	52.453.124.00	280 908 47	-1/3, /84.43
06/30/09 12/15/10		40	000	.7448	52.718.557.89	104.9062480000	STREET	-175 783 25
12257 T 4.375 12 15 10	912828EQ9	19	100	4.3750	25,000,000.00	26, 226, 562,00	140.454.24	4
		40	000	.7448	26,359,278.95	104.9062480000	SUNGARD	-87,891.13
\$2264 T 1.125 06.30.11	912828LP5	1.9	9704	1.1250	30,000,000.00	30,028,125.60	29,347,83	
07/21/09 06/30/11		47	000	.9622	30,113,009.51	100.0937520000	SUNGARD	-65,624.40
SUBTOTAL (Inv Type) 12 TREASURY NOTES		12.78%(M)	-	3.9049	355,000,000.00	366.457.811.60	3.150.097.27	90.820.81
				3556	369 234 364 69	103 2275530000		40.000000000000000000000000000000000000
				900/	303,444,134,30	103.4275530000		-1,692,579.53
42195 GB 1.625 01.07.11 TLGP	36967HDG2	13	100	1.6250	25,000,000.00	25,227,500,00	27,083.33	60.000.00
04/16/09 01/07/11		40	000	1.2309	25,167,500.00	100.910000000	UPRICE	
\$2196 GR 1.625 01.07.11 TLGP	36967HAG2	19	100	1.6250	25,000,000.00	25,227,500.00	27,083.33	61,750.00
04/16/09 01/07/11		47	000	1.2350	25,165,750.00	100.9100000000	UPRICE	
42197 C 1.625 03.30.11 TLOP	17314JAA1	13	100	1.6250	50,000,000.00	50,400,700.00	273,090.28	175,700.00
04/16/09 03/30/11		26	000	1.3908	50, 261, 111.11	100.8014000000	UPRICE	

CITY/COUNTY OF SAN PRANCISCO NR. NEWLIN RANKIN 4 LS-554-4487 INVESTMENT INVESTMENT MALKET VALUE

INVESTWENTS OUTSTANDING AS OF 07/31/09	MAJOR SORT KRY IS ICCA

	. K	N E M L I N	R A N	RANKIN	AL I	+	4 4 8 7		Days.
(RPTHET)								RUM: 08/04	RUM: 08/04/09 11:56:07
		DIVESTI	NOLTOR S	STAND	MAJOR SORT KEY IS ICCN	INVESTMENTS OUTSTANDING AS OF 07/31/09 MAJOR SORT KEY IS ICC#			
DIVEST	DESCRIPTION PURCHASE MATCRITT DATE	CUSIP	BROK	PUND	CIN RATE TIN TR	PAR/SHARES BOOK	HARDET VALOR	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
A 42258 C	CITIGROUP FDG DRC GTD TLGP	17313YACS	13	100	1.2500	50,000,000.00	49,968,750.00	98,958.34	11,750.00
A 42259 C	CITICAGOUP PIG INC GTD TLGP	17313YACS	13	100	1.2500	50,000,000.00	49,968,750.00	98,958.34	11,750.00
A 42198 G	06/29/09 06/03/11	181469389	10	000	1.2952	50,000,402.78	99.93750000000	SUNGARD	000000
	04/16/09 07/15/11	-	24	000	1.4391	50, 204, 500.00	100.7298000000	JOPRICE	160,400.00
A 42170 M	HORGAN STANLEY PDIC GTD TLG	61757UAP7	119	100	2.0000	25,000,000.00	25,347,656.25	179,166.67	309,906.25
A 42274 G	03/16/09 09/22/11 GR TLGP 3 12 09 11	36967HAD9	19	100	3.0000	25,037,750.00	51.555.300.00	SUNGARD	
	07/30/09 12/09/11		41	000	1.6091	51,815,000.00	103.1106000000	UPRICE	-47,200.00
A 42166 G	GRNU ELEC CAP CORP PDIC TLGP	36967HDAN7	119	100	2.2500	35,000,000.00	35,388,281.25	304,062.50	203,131.25
A 42182 B	BK OF THE WEST BWP 2.15 03.27.1 064244AA	1 064244AA4	19	100	2.1500	5,000,000.00	5.043,750.00	37.027.78	16.800.00
	04/02/09 03/27/12		24	000	1.9628	5,028,443.06	100.875000000	SUNGARD	
A 42183 B	BE OF THE WEST BMP 2.15 03.27.1 064244AA	1 064244AA4	19	100	2.1500	20,000,000.00	20,175,000.00	148,111.11	67,000.00
A 42211 D	189a Capital Co	903900889	9 0	000	1.9629	20,113,972.22	100.8750000000	SUNCARD	000
	04/28/09 03/30/12		24	000	1.9620	16,153,475.56	100.8437500000	SUNGARD	9,400.00
A 42181 C	C 2.125 04.30.12 TLGP	17313UAE9	19	100	2.1250	25,000,000.00	25,116,150.00	134,288.19	
42101 8	04/02/09 04/30/12	20402020	4 :	000	1.9669	25,117,500.00	100.4646000000	UPRICE	-1,350.00
	04/02/09 04/30/12	0000000000	5 4	000	1.9749	25.043.000.00	100 584600000	132,708.33	53,150.00
42165 J	J P HORGAN CHASE TLGP	481247AK0	19	100	2.2000	25,000,000.00	25,214,700.00	70,277.78	95,700.00
	03/24/09 06/15/12		4.	000	2.0469	25,119,000.00	100.8588000000	UPRICE	
47777	04/14/00 06/22/12	USUSUBALIU	5 5	001	1 9701	50,000,000,00	50,617,187.50	128,645.72	
A 42178 J	TPM 2.125 12.26.12 TIGE	481247AMS	9 5	9 9	2 1250	25,000,000,00	26 078 126 00	SUNCARD	-67,812.50
	04/14/09 12/26/12		7 %	000	2.1341	24,992,250.00	100.312500000	SUNGARD	85,875.00
-	The state of the s	;	1						
SUBIOLE	SUBTUTAL (1579 1799) 15 TREASURE LASP	Ŧ	19.40¢(M)		1.6589	555,166,457.51	100.9029760000	2,084,351.19	1,322,312.50
42242	42242 MORGAN STANLET FDIC GTD TLGP 03/19/09 03/13/12	61757UANO	54	100	.7700	25,000,000.00	25,199,218.75	27,070.04 SUNGARD	158,893.75
SUBTOTAL	SUBTOTAL (Inv Type) 16 TLGP FLOATER		. 884 (M)		.8294	25,000,000.00	25,199,218.75	27,070.04	158,893.75
A 42261 P	42261 FHLB 2.125 7.20.12 2nc3mo 07/20/09 07/20/12	313330403	19	100	2.1250	19,000,000.00	18,905,000.00	12,336.81 SUNGARD	-71,250,00
					-				
SUBTOTAL	SUBTOTAL (INV Type) 22 PRDENAL HOMB LOAM BANK	OAN BANK	.664 (Ħ)		2.1250	18,976,250.00	18,905,000.00	12,336.81	-71,250.00
X 42156 F	42156 PAPHIR WAR	313674043	19	9704	2.0000	20,000,000.00	20,131,250,00	188.888.89	131.250.00
	02/11/09 02/11/11		4.7	000	2.0000	20,000,000.00	100.6562500000	SUNGARD	

(RPTMKT)								
							RUN: 08/04	RUN: 08/04/09 11:56:07
	MVESTA	HALTOR	SORT K	WIS OUTSTANDING AS OF MAJOR SORT KEY IS ICC!	INVESTMENTS OUTSTANDING AS OF 07/31/09 HAJOR SORT REY IS ICC#			
INVEST DESCRIPTION HUMBER PORCHASE MATURITY DATE	CUSIP	BANK	PUND	CTN RATE TIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
42208 F W W A	31398AWY4	19	100	1.7000	50,000,000.00	50,187,500.00	217,222.22	187,500.00
04/29/09 04/29/11 42126 F W M A	1119RARCR	1 61	100	1.7000	50,000,000.00	50 421 875 00	SUNCARD	
12/22/08 05/06/13		4	000	3.5958	51,050,000.00	100.8437500000	SUNGARD	-628.125.00
42127 F W M A	31398ARC8	1.9	100	4.1200	50,000,000.00	50,421,875.00	486,388.89	
12/22/08 05/06/13 42128 F W M A	1119BABCR	10	000	3.5958	51,050,000.00	20 169 750 000	SUNCARD	-628,125.00
12/22/08 05/06/13			000	3.5958	20,420,000.00	100.8437500000	SUNGARD	-251,250.00
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTCA 6.67%(M)	AL HORTGA	6.67% (M	_	3.2713	190,000,000.00	191,331,250.00	1,573,444.45	318,750.00
42237 ffcb 2.875 5 6 13	3133100087	16	100	2.8750	22.000.000.00	21 938 125 00	140 340 30	
06/01/09 05/06/13		25	000	2.8750	22,043,923.61	99.7187500000	CHARTARIA	A 1875 00
42159 PEDERAL PARM CREDIT	31331GLT	19	9704	2.8000	18,225,000.00	18,008,578.13	4,252.50	
02/06/09 01/28/14		41	000	2.8868	18,152,100.00	98.81250000000	SUNGARD	-143,521.87
SUBTOTAL (Inv Type) 28 PEDERAL PARM CREDIT BAN 1.39%(M)	REDIT BAN	1.39% (M	_	2.8411	40,225,000.00	39,946,703.13	153,592.78	.00
				2.8803	40,196,023.61	99.30814900000		-205,396.87
42260 PHLMC 2 3 16 11	3128X8QH8	13	100	2,0000	35,000,000.00	35.207.812.50	262.500.00	
07/10/09 03/16/11		16	000	1.4659	35, 531, 066.67	100.5937500000	SUNGARD	-101,587.50
42239 FHLMC 2 7 13 11 2NC3mo 07/13/09 07/13/11	3128X8T36	119	100	2.0000	50,000,000.00	50,125,000.00	50,000.00	
42148 F H L M C	3128X8GD8		100	1.9700	50,000,000,00	49.828.125.00	21 888 89	
01/23/09 01/23/12			000	1.9700	50,000,000.00	99.65625000000	SUNGARD	-171,875.00
42149 F H L H C	3128X8GD8	19	100	1.9700	50,000,000.00	49,828,125.00	21,888.89	
01/23/09 01/23/12 42150 F H L M C	3128X8GD8	54	000	1.9700	50,000,000.00	49 626 25000000	SUNGARD	-171,875.00
01/23/09 01/23/12			000	1.9700	50,000,000,00	99.65625000000	STINGARD	-171.875.00
42151 FRLMC Bonds	3128X8HA3	13	100	2.3000	50,000,000.00	50,093,750.00	3, 194.44	93,750.00
01/30/09 01/30/12	Caucanti	47	000	2.3000	50,000,000.00	100.187500000	SUNGARD	
05/28/09 03/23/12	STERROSES		9 6	2 1029	50,000,000.00	100 562500000	444,444.44 CTMCRDD	00 031 030
42217 FHLMC 2.125 5 4 12	3128X8A28		100	2.1250	25,000,000.00	25,015,625.00	128,385.41	15,625.00
05/05/09 05/04/12			000	2.1250	25,001,475.69	100.0625000000	SUNCARD	
42190 PHIMC 3 SWC1	3128X8WP5		100	3.0000	50,000,000.00	49,562,500.00	416,666.67	
42206 B H T. H C	STRONGETT	20	000	3.0000	50,000,000.00	99.12500000000	SUNGARD	-437,500.00
04/21/09 04/21/14	STEGROMES		000	3.0000	30,000,000,00	99 1250000000	250,000.00 CTMCARP	00 003 636-
42207 F H L M C	3128X8WP5		100	3.0000	50,000,000.00	49.562.500.00	416.666.67	100.000
04/21/09 04/21/14		26	000	3.0000	50,000,000.00	99.12500000000	SUNGARD	-437,500.00
SUBTOTAL (Inv Type) 30 PHLAC Bonds		17 058/10		2 344.	490 000 000 004	489 070 312 50		224 275 00
		A) - 00 - /		4.3334	000000000000000000000000000000000000000	000000000000000000000000000000000000000	4.037.324	

CITY/COURTY OF SAR PRANCISCO AR. AMERIKA RANKING 415 -554 -4487 INVESTMENT INVESTMENT INVESTMENT

	DAVESTN	ENT DAY	ENTORY	WITH MAD	DIVESTMENT DIVENTORY WITH MARKET VALUE			PAGE: 4
(PINKT)	CHICKLESS OF STREET, STORY	and other	TOTA ME	THE RE OF	ac on 07/11/00		RUM: 08/04/	RUM: 08/04/09 11:56:07
	NI COMMENT	MULTOR :	SORT R	MAJOR SORT KRY IS ICC	# 01/37/03			
DEVEST DESCRIPTION NUMBER PURCHASE NATURITY DATE	COSIP	BROK	SAPE	TTM TR	PAR/SHARES BOOK	HARICH VALUE	CURR ACCR DAT	URR ACCE INT UNREALIZED CAIN PRICE SOURCE UNREALIZED LOSS
61916 PH L B PLOATER	3133301761	119	100	.4760	15,000,000.00	15,004,687.50	13,883.33	9,277.50
41937 F H L B PLOATER OTR ACT 360	3133XMP61	19	100	.4760	50,000,000.00	50,015,625.00	46,277.78	5,625.00
41938 F H L B FLOATER OTR ACT 360	3133300P61	1.9	100	4364	50,010,000.00	50.015.625.00	46.277 78	5 625 00
01/09/08 11/23/09		4.7	000	.4364	50,010,000.00	100.0312500000	SUNGARD	
41939 F H L B FLOATER OTR ACT 360 01/09/08 11/23/09	3133XNP61	47	000	.4364	4,500,000.00	100.0312500000	SUNCARD	506.25
SUBTOTAL (Inv Type) 31 PHLB FLOATER OTR ACT-36		4.17%(M)		.4490	119,500,000.00	119,537,343.75	110,603.89	21,033.75
42065 FPCB FLOATER OTR 08/26/08 10/26/09	3133176X3	19	100	.7700	50,000,000.00	50,046,875.00	6,416.23 SUNGARD	46,875.00
SUBTOTAL (Inv Type) 33 PPCS FLOATER OTR ACT-36 1,751(N)	OTR ACT-36	L. 754 (M)		.7700	50,000,000.00	50,046,875.00	6,416.23	46,875.00
42076 F H L B FLONTER MONTHLY 09/18/08 12/28/09	3133XRR28	19	100	.2050	25,000,000.00	24,992,187.50 99.9687500000	569.44 SUNGARD	-7,812.50
SUBTOTAL (Inv Type) 35 PHLB FLOATER MONTHLA	NONTHLY	.87 k (M)		.2050	25,000,000.00	24,992,187.50	569.44	.00
42173 UNION BK N A PDIC GTD TLGP 03/23/09 03/16/12	905266AA0	13	100	. 8244	25,000,000.00 25,033,725.00	25,226,562.50 100.9062500000	25,761.88 SUNGARD	192,837.50
SUBTOTAL (Inv Type) 37 MTPG PLOATER	_	. 884 (M)		. 8244	25,000,000.00	25,226,562.50	25,761.88	192,837.50
42243 FHLB WULTI STEP 06/30/09 06/30/10	3133XTZR0	19	100	.5000	50,000,000.00	49,968,750.00	21,527.78 SUNGARD	-31,250.00
SUBTOTAL (Inv Type) 38 PHLB MULTI STEP		1.74%(M)		.5000	50,000,000.00	49,968,750.00	21,527.78	.00
42214 F M M A WULTI STRP BOWD 05/18/09 11/18/11	3136PHTG0	19	100	1.2500	29,825,000.00	29,834,320.31	75,598.09 SUNGARD	9,320.31
SUBSCITAL (Inv Type) 39 PHMA MULTI STEP		1.04%(M)		1.2500	29,825,000.00 29,825,000.00	29,834,320.31 100.0312500000	75,598.09	9,320.31

ĸ.			
1		N)	2
н			~
н			9
1			S
		~	-
2		- 65	-
Ř.		3	
ı		24	-
1			9
н			<
п			*
ĸ.			9
ŀ.			8
ß.			õ
B.			-
L			5
ş.			RUN: 08/04/09 11:56:07
į.			
Ł			
L			
1			
1			
п			
1			
1			
g.			
ī			
ı			
r	7		
	-		
b	-0		
ľ	-		
13	i.		
f.	*		
В			
	*	-	
۲	10	5	
12		7	
l.	5	5	
r		-	
4		-	
Æ.	5	M	
14	-	2	
П	***	2	
١.	*	×	
15		-	
le		Z	
		H	
Ęů.	_	3	
î.	*	Det .	
	H	×	
15		2	
к	-	С.	
	=	窗	
		≥ .	
ı.	•	3	
r	04	-	
U + 1 1 1 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	MR. MEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE	
ú		ň	
ď	2	로	
3	=	6	
k	H	22	
ď	1	5	
0	Ξ	PA .	
L	×	н	
r	00		
14	Ξ		
ı.	z		
ľ			
4			
Ń			
ľ	æ		
	_		
	×		
-			
ø			

(RPIWKT)

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 26,666.67 400,000.00 UPRICE MARKET VALUE \$0,000,000.00 \$0,000,000.00 49,573,333.33 100.0000000000 PAR/SHARES ROOK INVESTWEETS OUTSTANDING AS OF 07/31/09 HAJOR SORT KET IS ICC# FOND CPN RATE SAPE TIN TR 100 1.2000 000 1.2103 19 BANK 313589KW2 CUSIP PURCHASE MATURITY DATE DESCRIPTION A 42110 F N M A DISCOUNT NOTE 12/04/08 08/17/09 INVEST

3,141.55

400,000.00

50,000,000.00 50,000,000.00

1.2000

1.74%(M)

SUBTOTAL (Inv Type) 41 PMMA DISCOUNT NOTES

100 0.0000 50,000,000.00 49,998,958.33

313385KB1 19

A 42262 PHLB disc 08.06.09

	4,712.33	58,666.67	67										
- 1		58,6	58,666.67	00.00	0.00	00.00	00.00	00	00.00	00.00	00.00	0.00	0.00
SUNCARD	287.67	88,000.00 SUNGARD	88,000.00	88.89 USRRPR	142.22	243.06	23,555.56 USBRPR	24,029.73	135,666.67	56,666.67	246,750.00 USKRPR	575,750.00 USERPR	102,902.78 USERPR
99.99791666667	74,998,437.50	19,978,666.67	19,978,666.67	100.000000000	100,000.00	5,000,000.00	10,000,000.00	15,200,000.00	25,000,000.00	100,000,000.00	15,000,000.00	35,000,000.00	100.0000000000
24,997,812.50	75,000,000.00	20,000,000.00	20,000,000.00	100,000.00	100,000.00	5,000,000.00	10,000,000.00	15,200,000.00	25,000,000.00	100,000,000.00	15,000,000.00	35,000,000.00	50,000,000.00
.1500	.1500	.9000	.9000	1.0000	1.6000	1.7500	2.6500	2.3362	1.3200	1.2000	2.5200	2.5200	2.3900
000		9704		100	100	100	100		100	100	100	9703	100
43	2.62%(M)	19	.70% (M)	19	1.9	13	19	.53% (M)	19	19	19	1.9	13
07/16/09 08/06/09	SUBTOTAL (Inv Type) 43 PEDERAL HOME LOAM DISC 2	42176 FREDDIE WAC DISCOUNT 313397RW3 02/06/09 01/08/10	SUBTOTAL (Inv Type) 44 PMC DISCOURT NOTES			42277 © PIRST HATL BANK OF WORCAL 07/31/09 07/31/10	42199 FIRST WATTOWAL BAWK P 01/18/09 12/20/10	SUBTOTAL (ITW Type) 1010 PUBLIC TIME DEPOSIT	42163 COLLATERAL C De 03/06/09 09/02/09	42205 UBOC COLLATERIZED 04/15/09 10/13/09		US BANK COLLATERAL 12/09/08 11/23/09	42119 US BAHK COLLATRALIZE CD 12/09/08 12/08/09
	43 000 .1500 24,997,812.50 99.99791666667 SU	43 000 1500 24,997,812.50 99,99796666667 88 2.624(M) 0.0000 75,000,000.00 74,998,437.50 2	43 000 1500 44.97,831.50 93.973166667 85 2.624(R) 0.0000 75,0000 000 00 74.973170000 1500 74.931.471.50 93.9373170000 001 19 974 9000 000 101.978,666.67 88.0 47 000 976 12.832.000.000 00 13.794,666.67	735	735	1350 24,397,313.50 59,393,566667 855 1350 24,401 0 0 0 1500 17,000 0 0 0 1,993,66667 150 1350 10 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1350 24, 297, 213.50 29, 297, 201.50 29, 2973166667 857 1350 14, 297, 297, 297, 297, 297, 297, 297, 297	3197781 14 000 13500 24,997,811.50 93.9734,66667 855 3197781 14 000 13.000 17,000,000 10,979,666,67 3197781 15 9704 3000 20,000,000 10,979,666,67 3197781 15 9704 3000 20,000,000 10,979,666,67 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 319 100 1,000 10,000 10,000 10,000,000 10,000 319 100 1,500 10,000 10,000,000 10,000,000 319 100 1,500 10,000 10,000,000 10,000,000 319 100 1,500 10,000 10,000,000 10,000,000 10,000 319 100 1,500 10,000 10,000,000 10,000,000 10,000 319 100 1,500 10,000 10,000,000 10,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000,000 10,000 319 100 1,500 10,000,000 10,000,000,000,000 10,000,00	1377903 13500 24,597,811.50 93,5973(666677 885,000 13500 24,597,811.50 93,5973(666677 885,000 1350	3177001 1350 24.397,31.50 93.5973(66667 857) 3177001 13 9704 3000 120.000,000 10 13.7974(6667 10 10 10 10 10 10 10 10 10 10 10 10 10	13 10 15 15 15 15 15 15 15	137 1360 1350 24,397,241.5.0 93,3973,166667 355 1360 136	137 1360 1350 24,397,817.50 93.5973(66667 881.00 1350 13597(66667 881.00 13597(6667 881.00

CITY/COUNTY OF SAN FRANCISCO NR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT HARKET VALUE

INVESTMENTS OUTSTANDING AS OF 07/31/09 MAJOR SORT REY IS ICC#

(RPTHRT)

PAGE: 6 RUN: 08/04/09 11:56:07

TOWEST TOWERS		PURCH	DASE N	PURCHASE MATURITY DATE	DATE	dispo	BROK	SAFE	PUND CPN RATE	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	UNREALIZED	CALIN
. 0	88	BANK COLLATERALIZ	LIATE	A 42120 US BANK COLLATERALIZE CD	А		119	1000	2.3900	1	50,000,000.00 50,000,000.00	102,902.78		0.00
rri.	DIS I	BANK COLLATERALIZ	12/0	A 42121 US BANK COLLATERALIZE CD	A		61 1	100	1010	50,000,000.00	50,000,000,000 50,000,000,000	102,902.78		0.00
6	8	A 42203 B O A COLLATERIZED 04/14/09 04/14/10	ATERI 04/1	01/+			119	100		100,000,000.00	100,000,000,000 100,000,000	439,027.78 USERPR		0.00
E	AL C	Inv Typ	e) 10	SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds	TERME C	Da Da	14.83%(M)	ê	1.8412	1.8412 425,000,000.00 425,000,000.00	1.8412 425,000,000.00 425,000,000.00 1,762,569.46	1,762,569.46		00.
					GRANID	GRAND TOTAL			1.9732	2849750000.00	1.9732 2849750000.00 286555715.21 12,296,664.01 2,734,848.96 1.4901 287029661,66 100.5900770000 -5,548.51.30	12,296,664.01	2,734,848.96	3.96

KPIMKI)									DITH. 08/04/00 11.EC.07
		INVESTME	WTS OU	TSTAND	ING AS O	INVESTWEATS OUTSTANDING AS OF 07/31/09			10: 9C: TT 60
			MAJOR	SORT K	MAJOR SORT KRY IS FUND	OM	1		
INVEST	DESCRIPTION PURCHASE MATURITY DATE	COSIP	BANK	PUND	PUND CPN RATE SAPE YTH TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED CALH PRICE SOURCE UNREALIZED LOSS
42269 B 8 20 09	50 02	912795N72	119	100	0.0000	50,000,000.00	50,000,000.00	290.38	5,581.84
42270 R R 20 09	07/23/09 08/20/09 8 20 09	912795M72	13	000	0 0000	50 000 000 00	100.0000000000	SUNGARD	
04,	07/23/09 08/20/09		13	000	.1510	49,994,127.78	100.0000000000	SUNGARD	\$6.16C,C
42272 B 8 20 09	50 03	912795N72	13	100	0.000	25,000,000.00	25,000,000.00	145.19	2,790.93
0.0	07/23/09 08/20/09		13	000	.1510	24,997,063.88	100.0000000000	SUNGARD	
42273 b 8 20 09	8 20 09	912795N72	13	100	0.0000	50,000,000.00	50,000,000.00	290.38	5,581.84
42095 T BILL 10/2	BILL 10/29/08 10/22/09	912795844	13	100	1.5021	50,000,000.00	49,984,376.00	567,333.33 SUNGARD	152,931.56
	A see of the second second second second second second second	•							
TO THE STATE OF	Type) II INDASORI BILLIS	ю	8.424(R)		.4478	224,243,558.33	99.99305600000	568,349.66	172,468.01
42171 T - NOTE	- WOTE	912828HB9	119	100	4.0000	25,000,000.00	25,070,312.00	418,478.26	
42172 T - NOTE	VOTE	912828HB9	13	100	4.0000	50,000,000.00	50.140.624.00	RIGARD	-359,375.50
03	03/02/09 08/31/09		47	000	.5157	50,870,244.57	100.2812480000	SUNGARD	-718,751.00
41994 T NOTE	E	912828HS2	19	100	2.0000	25,000,000.00	25,242,188.00	209,239.13	90,820.81
03	03/31/08 02/28/10	01000000000	47	000	1.6772	25,151,367.19	100.9687520000	SUNCIARD	
07	07/28/09 11/15/10	212020500	13	000	6633	52,929,008,15	104 8437520000	476,902.17	02 202 63-
276 T 4.	42276 T 4.5 11 15 10	912828EM8	19	100	4.5000	50,000,000.00	52,421,876.00	476,902.17	
255 7 4	07/28/09 11/15/10	00000000000	13	000	.6633	52,929,008.15	104.8437520000	SUNCARD	-54,686.50
90	06/30/09 12/15/10	Constant	4 5	000	7448	52.718.557.83	104 9062480000	CBU, 908.47	-176 702 25
256 T 4.	42256 T 4.375 12 15 10	912828BQ9	19	100	4.3750	50,000,000.00	52,453,124.00	280,908.47	9
90	06/30/09 12/15/10		40	000	7448	52,718,557.89	104.9062480000	SUNGARD	-175,782.25
90	06/30/09 12/15/10	609979716	40	000	7448	26,359,278.95	104.9062480000	140,454.24 SUNGARD	-87.891.13
					-				
TOTAL (I	SUBTOTAL (Inv Type) 12 TREASURY NOTES	12	12.58%(M)	_	4.1524	325,000,000.00		3,120,749.44	90,820.81
					.7372	339, 111, 145.07	103.5168260000		-1,626,955.13
195 GB 1	42195 GR 1.625 01.07.11 TLGP	36967HAG2	19	100	1.6250	25,000,000.00		27,083.33	60,000.00
100 00	04/16/09 01/01/1T	260670000	90	000	1.2309	25,167,500.00	M	UPRICE	
100 001	04/16/09 01/07/11	3636 / 10002	47	000	1.2350	25,165,750.00	100 9100000000	27,083.33	61,750.00
1197 C 1.	42197 C 1.625 03.30.11 TLGP	17314JAM	13	100	1.6250	50,000,000.00	50,400,700.00	273,090.28	175,700.00
0.4	04/16/09 03/30/11		26	000	1.3908	50, 261, 111.11	100.8014000000	UPRICE	
1258 CITI	42258 CITIGROUP PDG INC GID TLGP	17313YAC5	13	100	1.2500	50,000,000.00	49,968,750.00	98,958.34	11,750.00
TTT	42259 CTTTCBOTTO PRC TMC CPD TTCD	171138805	, 0	300	1 2500	50,000,402.78	40 969 750 00	SUNGARD	
90	06/29/09 06/03/11	-	47	000	1.2952	50.000,402.78	99 93750000000	STINCE DE	11,750.00
2198 GS 1	42198 GS 1.625 07.15.11 TLGP	38146PAPR	1.9	100	1 6250	50,000,000,00	50 364 900 00	26 111 28	160 400 00
						0010001000100	00.000	04.111.00	00.001,001

CITY/COUNTY OF SAM FRANCISCO RR HEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT NABELT VALUE

(RPTHEET)

PAGE: 2 RUN: 08/04/09 11:56:07

INVESTMENTS OUTSTANDING AS OF 07/31/09 NAJOR SORT KEY IS FOND

-										
CHEER	PORCHASE RATORITY DATE	COSTA	BROK	SAFE	TIN IR	PAR/SHARES BOOK	HARRET VALUE	PRICE SOURCE	UNREALIZED GAIN	LOSS
42170	MORGAM STANTAY PDIC GTD TLG	61757UAP7	13	100	2.0000	25,000,000.00	25,347,656.25	179,166.67	309,906.25	6.25
	03/16/09 09/22/11		40	000	1.9382	25,037,750.00	101.3906250000	SUNGARD		
42274	OR TLOP 3 12 09 11	36967HUD9	1.9	100	3.0000	50,000,000.00	51,555,300.00	216,666.67		
	07/30/09 12/09/11		47	000	1.6091	51,815,000.00	103.1106000000	UPRICK	-47.200 00	00 0
42166	GROUP BLANC CARP CORP POIC TLASP	36967HDAPT7	19	100	2.2500	35,000,000.00	35,388,281,25	304.062.50		1 25
	03/24/09 03/12/12		40	000	2.0651	35,211,400.00	101.1093750000	SUMBARD		
42182	BK OF THE WEST. BMP 2.15 03.27	03.27.1 064244AA4	1.9	100	2.1500	5,000,000.00	5,043,750.00	37.027.78	16.800.00	00.0
	04/02/09 03/27/12		24	000	1.9628	5,028,443.06	100.8750000000	STUNIZABED		
42183	2.15	03.27.1 064244AA4	19	100	2.1500	20,000,000.00	20,175,000.00	148,111,11	67.000.00	00.0
	04/02/09 03/27/12		40	000	1.9629	20, 113, 972. 22	100.8750000000	SUMPLANT		
42211	USSA CAPITAL CO	903900449	19	100	2.2400	16,000,000.00	16,135,000.00	120.462.23	9.40	9.400.00
	04/28/09 03/30/12		54	000	1.9620	16,153,475.56	100.8437500000	STINGARD		
42181	C 2.125 04.30.12 TLGP	17313UAE9	1.9	100	2.1250	25,000,000,00	25,116,150.00	134.288.19		
	04/02/09 04/30/12		47	000	1.9669	25,117,500.00	100.4646000000	UPRICE	-1.350.00	00 0
42191	BAC 2.1 04.30.12 TLGP	06050BAG6	19	100	2.1000	25,000,000.00	25,146,150.00	132.708.33	53.150.00	00 0
	04/02/09 04/30/12		47	000	1.9749	25,093,000.00	100.5846000000	UPRICE		
42165	J P NORGAN CHASE TLGP	481247AKO	19	100	2.2000	25,000,000.00	25,214,700.00	70.277.78	95.700.00	00.0
	03/24/09 06/15/12		47	000	2.0469	25,119,000.00	100.8588000000	UPRICE		
42177	BAC 2.375 06.22.12 TLGP	06050BAJO	19	100	2.3750	50,000,000.00	50,617,187.50	128,645.72		
	04/14/09 06/22/12		0	000	1.9301	50,685,000.00	101.2343750000	SUNGARD	-67.812.50	2.50
42178	JPW 2.125 12.26.12 TLGP	481247AM6	19	100	2.1250	25,000,000.00	25,078,125.00	51,649.31	85,875.00	5.00
	04/14/09 12/26/12		24	000	2.1341	24,992,250.00	100.3125000000	SUNGARD		
										-
SUBTOTA	DESTOYAL (Inv Type) 15 TREASURY LGP	30	20.80% (M)	_	1.9448	551,000,000.00	555,975,400.00	2,084,351.19	-	2.50
						10.	100.3043.60000		-116,362.50	2.50
42242	42242 MORCAN OTRANSAY WOLC CHO TOCK	CHARTERIA	,	00.	4000	000 000 00				1
	03/19/09 03/13/12		24	000	.7700	25,040,325.00	100.7968750000	SUNGARD	158,893.75	3.75
										-
TOBLOTA	IUSTOTAL (Inv Type) 16 TLGP FLOATER		. 94% (M)	•	.8294	25,000,000.00	25, 199, 218.75	27,070.04	158,893.75	3.75
					.7700	25,040,325.00	100.7968750000			
42261	42261 PHLB 2.125 7.20.12 2nc3mo	3133370403	19	100	2.1250	19.000.000.00	18 905 000 00	12 315 61		
	07/20/09 07/20/12		4 3	000		18,976,250.00	99.50000000000.66	SUNGARD	-71,250.00	0.00
STOTED	UNITOTAL (Inv Type) 22 PRINEBAL HOME LOAN RANK	TOAN BANK	718 (18)		2 1250	000 000 81	10 000 000			: 0
					2.1683	18,976,250.00	99.50000000000		-71,250.00	0.00
										-
42208	42208 F W M A	31398AWY4	19	100	1.7000	50,000,000.00	50,187,500.00	217,222.22	187,500.00	00.0
2000	04/29/09 04/29/11		11:	000	1.7000	50,000,000.00	100.3750000000	SUNGARD		
97774	12/22/08 05/06/13	31398AKC8	47	000	3 5958	51,050,000,00	100 943750000	486,388.89	20 200	
42127	THE A	31398ARC8	119	100	4.1200	50,000,000.00	50,421,875.00	486,388.89		9.00
	12/22/08 05/06/13		4.7	000	3.5958	51,050,000.00	100.8437500000	SUNGARD	-628,125.00	5.00

PAGE: 3 RUN: 08/04/09 11:56:07 CHTT/COUNTY OF SAN PRANCISCO ARE, MEMLIN RAMINE H. 5.5.5.4.4.8.7 INVESTMENT INVESTMENT MARKET VALUE. INVESTMENTS COTSTANDING AS OF 07/31/09

(RPTHKT)

WVEST DESCRIPTION UNDER PURCHASE MATURITY DATE	COSIP	BROK	FUND	CIPM RATE YIM IR	PAR/SHARES BOOK	HARKET VALUE HARKET PRICE	CURR ACCR INT PRICE SOURCE	URR ACCR INT UNRBALIZED GAIN PRICE SOURCE UNRBALIZED LOSS
42128 F M M A. 12/22/08 05/06/13	31398ARC8	19	100	4.1200	20,000,000.00	20,168,750.00	194,555.56 SUNGARD	-251,250.00
UBTOTAL (Inv Type) 23 PEDERAL NATIONAL WORTGA	GAL MORTGA	6.40%(M)		3.4186	170,000,000.00	171,200,000.00	1,384,555.56	187,500.00
42237 ffcb 2.875 5 6 13 06/01/09 05/06/13	31331GUE7	19	100	2.8750	22,000,000.00	21,938,125.00 99.71875000000	149,340.28 SUNGARD	-61,875.00
UBTOTAL (Inv Type) 28 PEDERAL PARM CREDIT BAN	CREDIT BAN	.82% (M)		2.8750	22,000,000.00	21,938,125.00	149,340.28	.00
42260 PHIMC 2 3 16 11	3128880H8	19	100	2.0000	35,000,000.00	35,207,812.50	262,500.00	
42239 FHIMC 2 7 13 11 2NC3mo	3128X8T36		100	2.0000	50,000,000.00	50,125,000.00	50,000.00	125,000.00
42148 P H L M C	3128X8GD8		100	1.9700	50,000,000.00	49,828,125.00	SUNGARD 21,888.89	
01/23/09 01/23/12 42149 P H L W C	3128X8GD8	19	100	1.9700	50,000,000.00	49,828,125.00	21,888.89	-171,875.00
01/23/09 01/23/12 42150 F H L M C	3128X8GD8	19	000	1.9700	50,000,000.00	99.65625000000	SUNGARD	-171,875.00
01/23/09 01/23/12			000	1.9700	50,000,000.00	99.6562500000	SUNGARD	-171,875.00
42151 FHLMC Bonds 01/30/09 01/30/12	3128X8HA3	19	100	2.3000	50,000,000.00	100.187500000	3,194.44 STMCARD	93,750.00
42215 P H L M C	3128X8SK9	_	100	2.5000	50,000,000.00	50,281,250.00	444, 444.44	
05/28/09 03/23/12			000	2.1029	50, 765, 694.44	100.5625000000	SUNCARD	-258,750.00
42217 PHLMC 2.125 5 4 12 05/05/09 05/04/12	3128X8A28	19	000	2.1250	25,000,000.00	100.062500000	128,385.41 SUNGARD	15,625.00
42190 PHIMC 3 SWC1	3128X8WP5	13	100	3.0000	50,000,000.00	49,562,500.00	416,666.67	
04/21/09 04/21/14		20	000	3.0000	50,000,000.00	99.12500000000	SUNGARD	-437,500.00
	STERMENTS		000	3.0000	30,000,000.00	99.12500000000	250,000.00 SUNGARD	-262.500.00
42207 F H L M C 04/21/09 04/21/14	3128X8WP5	19	100	3.0000	50,000,000.00	49,562,500.00	416,666.67	000
P4 144 190 10 144 190		90				73.1430000000	SUNGARK	-437,500.00
SUBTOTAL (Inv Type) 30 PHLAC Bonds	-	18.294(M)		2.2648	490,000,000.00	489,070,312.50 99.81026800000	2,037,524.30	234,375.00
SELECTS 8 7 H 4 91619	3133XHF61	19	100	4760	15.000.000.00	15.004.687.50	13 883 33	0 277
12/07/07 11/23/09		4.7	000	.5366	14,995,410.00	100.0312500000	SUNGARD	
41937 F H L B FLOATER OTR ACT 360 01/09/08 11/21/09	3133XMP61	19	100	.4760	50,000,000.00	50,015,625.00	46,277.78	5,625.00
41938 F H L B FLOATER OTR ACT 360	3133XXF61		100	.4760	50,000,000.00	50,015,625.00	46,277.78	5,625.00
01/09/08 11/23/09		47	000	4364	50.010.000.00	100 031250000	CITACLE	

CITT/COUNTY OF SAN PRANCISCO RE REGISTRE A TS SS 4 44 B T TWESTER THE WARRET VALUE

PAGE 4 RUN: 08/04/05 11 56:07

DIVESTMENTS COTSTANDING AS OF 07/31/09 NAJOR SORT RET IS FUND

- T 26	DIVEST	PORCHA	DESCRIPTION PORCHASE NATE		CUSIP	BROK	SAPE	CON RATE	PAR/SHARES BOOK	MARKET VALUE	CURR ACCR INT	UNREALIZED GAIN
	41939 F	N L B FLOATER OTR 01/09/08 11/23/09	11/23/09	0.9	313320061	13	100	.4760	4,500,000.00	4,501,406.25	4,165.00 SUNGARD	506 25
477	UBTOTAL	Apply Type	SUBTOTAL (Inv Type) 31 PRLB FLOATER OTR ACT-36	E SE		4.47%(M)	_	.4490	119,500,000.00	119,537,343.75	110,603.89	21,033.75
<	42065 77	42065 PPCS PLOATER OTR 08/26/08 10/26/09	10/26/09		31331Y6X3	19	100	.7700	50,000,000.00	50,046,875.00	6,416.23 SUNGARD	46,875.00
43	UBTOTAL	Appl val	SUBTOTAL (Inv Type) 33 PPCB PLOATER OTR ACT-36	THE OT		1.87%(H)	_	.7700	50,000,000.00	50,046,875.00	6,416.23	46,875.00
	42076 P	H L B FLC	A 42076 F H L B FLOATER WONTHLY 09/18/08 12/28/09		3133XRR28	19	100	.2050	25,000,000.00	24,992,187.50 99.96875000000	569.44 SUNGARD	-7,812.50
47	UBTOTAL	Apple Type	SUBTOTAL (INV Type) 15 PHIB PLOATER MONTHLY	TER MOS	THUL	.93& (M)	_	.2050	25,000,000.00	24,992,187.50	569.44	.7,812.50
*	42173 DR	03/23/09 03/16/12	42173 UNION BK N A PDIC GTD TLGP 03/23/09 03/16/12	4	905266AA0	19	100	.8244	25,000,000.00	25,226,562.50	25,761.88 SUNGARD	192,837.50
91	UBTOTAL	(Inv Type	SUBTOTAL (Inv Type) 37 MTPG FLOATER	E .		. 94% (M)	_	. 7748	25,000,000.00	25,226,562.50	25,761.88	192,837.50
*	42243 FR	42243 FHLB MULTI STEP 06/30/09 06/30/10	STEP 06/30/10		3133XTZR0	19	100	.5000	50,000,000.00	49,968,750.00	21,527.78 SUNGARD	-31,250.00
41	UBTOTAL	Apple (Inv Type	SUBTOTAL (lnv Type) 38 FHLB MULTI STEP	I STRP		1.87% (M)	_	.5000	50,000,000.00	49,968,750.00	21,527.78	.00
×	42214 P	N M A WULTI STRP 05/18/09 11/18/11	42214 P H M A MULTI STEP BOWD 05/18/09 11/18/11		3136PHTG0	19	100	1.2500	29,825,000.00 29,825,000.00	29,834,320.31	75,598.09 SUNCAND	9,320.31
	UBTOTAL	(Inv Type	SUBTOTAL (INV TYPE) 39 PHMA MULTI STEP	STEP		1.124 (M)	_	1.2500	29,825,000.00	29,834,320.31	75,598.09	9,320.31
×	42110 P	N M A DIS	42110 F N M A DISCOUNT NOTE 12/04/08 08/17/09		3135891012	19	100	1.2000	50,000,000.00 49,573,333.33	50,000,000.00	400,000.00 UPRICE	26,666.67
	UBTOTAL	(Inv Type	SUBTOTAL (Inv Type) 41 PHMA DISCOUNT NOTES	DUNT NO		1.87% (M)	_	1.2000	50,000,000.00	50,000,000.00	400,000.00	26,666.67

CITY/COUNTY OF SAN PRANCISCO NR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVESTORY WITH MARKET VALUE

	WIT COMMERCED TO SERVICE THE PROPERTY OF THE P	DRVBSTHER	T INVENTORY	TORY	WITTH HOL	INVESTMENT INVESTMENT WATH MARKET VALUE	0		PAGE: 5
		VESTMEN	TS OUTS	TAME	ING AS O	INVESTMENTS OUTSTANDING AS OF 07/31/09		RUM: 08/04/	RUN: 08/04/09 11:56:07
		×	AJOR SO	F.	GAJOR SORT KEY IS FUND	9			
1	INVEST DESCRIPTION CUS NUMBER PURCHASE MATURITY DATE	CUSIP B	BROK S.	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
~	42262 PHLB disc 08.06.09 31338	313385KB1	19	001	0.0000	50,000,000.00	49,998,958.33	191.78	3,141.55
<	42263 PHLB disc 08.06.09 07/16/09 08/06/09	313385KB1	119	100	0.0000	25,000,000.00	24,999,479.17	95.89 SUNGARD	1,570.78
	SUBTOTAL (Inv Type) 43 PEDERAL HOWE LOAN DISC		2.81%(M)		0.0000	75,000,000.00	74,998,437.50	287.67	4,712.33
<	42107 WISSIOW ANEA CREDIT UNION 11/03/08 11/03/09		19	100	1.0000	100,000.00	100,000,000	88.89 USRRPR	0.00
*	42212 BANK OF SAN FRANCISCO CD 05/18/09 05/17/10		19	100	1.6000	100,000.00	100,000,000	142.22 USBRPR	0.00
<	42277		19	100	1.7500	5,000,000.00	5,000,000.00	243.06 USERPR	0.00
~	42199 FIRST MATICHAL BANK P 01/18/09 12/20/10		19	100	2.6500	10,000,000.00	10,000,000.00	23,555.56 USERPR	0.00
	SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT		57% (M)		2.3362	15,200,000.00	15,200,000.00	24,029.73	00.
*	42163 COLLATERAL C Da		19	100	1.3200	25,000,000.00	25,000,000.00	135,666.67	0.00
~	42205 UB		13	000	1.2000	100,000,000.00	100,000,000.00	56,666.67	0.00
~	42117 US		13	100	2.5200	15,000,000.00	15,000,000,000	246,750.00	00.00
*	42119 US BANK COLLATERALIZE CD 12/09/08 12/08/09		119	100	2.3900	50,000,000.00	50,000,000.00	102,902.78 USRRPR	0.00
*	42120 US BANK COLLATERALIZE CD 12/09/08 12/08/09		119	100	2.3900	50,000,000.00	50,000,000.00	102,902.78	0.00
<	42121 US BANK COLLATERALIZE CD 12/09/08 12/08/09		13	100	2.3900	50,000,000.00	50,000,000,000	102,902.78 INSRRPR	00.00
«	42203 B O A COLLATERIZED 04/14/09 04/14/10		119	100	1.4500	100,000,000.00	100,000,000.00	439,027.78 USBRPR	0.00
	SUBTOTAL (Inv Type) 1012 COLLATERAL C Ds	14.	14.59%(M)		1.7803	390,000,000.00	390,000,000.00	1,186,819.46	00
	SUBTOTAL (Pund) 100 POOLED PUNDS	100	100.00% (M)		2.0156	2656525000.00	2673506594.81	11,235,891.45	2,467,815.63

CTTT / COUNTY OF SAM FRANCISCO MR. MENLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT MARKET VALUE

INVESTMENTS OUTSTANDING AS OF 07/31/09 MAJOR SORT KRY IS FOND

PAR/SHARES BOOK SAUTE TITN TR BANTE CUSITP PORCHASE NATURITY DATE

GRAND TOTAL

DEVEST (RPTHET)

CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS 2.0156 2656225000.00 2673506594.81 11.215.891.45 2.467.815.63 1.4991 2677541702.15 100.6392410000 PAGE: 6 RUM: 08/04/09 11:56:07 MARKET VALUE

In. Descripton Pool Fund	Fund Cash from Type Meturity	Entered User ID	Traded	ed Type	Coupon	Par Value Original Face	Book Value Prem / (Disc)	(Interest) (Gain)/Loss	(Gain) / Loss
42044 MISSION NATIONAL BANK PU			07728/09	07HGO9 ADJ	6	8		(Married Lands)	Controlling
42065 FECB FLOATER OTR	1010	40010 tom	OCT PORTOR	07/16/09	e e				12.94
adjustment to interest		40112 tom		07/26/09	0			(0.44)	. 0
42198 GS 1.625 07.15.11 TLGP adjustment to interest		40739 tom	07/28/09	07/15/09 ADJ 07/15/09	<u>संस</u>	84.		21.0	
					Contract Con	The State of the S	And the state of t	(NEW)	A CONTRACTOR OF THE PARTY OF TH
Transaction Type AMRT 41962 T NOTE	100	40025 Janumy	07/31/09	07/31/09 AMRT 07/31/09	चं लं	4.63 5,100,000.00			86.2
Temperation Temperature (All 1				A COLUMN TO SERVICE SE				65,542.97	-
42130 F N M A			07731/09	07/28/09 CALL	4	33 (50,000,000,00)			047 050 00
42131 F N M A	•	10752 Jeremy	07/31/09	07/28/09 07/28/09 CALL	6.4				50,000,000,00
42132 F N M A		40752 Jenemy	07774700	07/28/09 07/28/09 CALL	60.4				30,000,000,00
4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	·	40752 Jeremy	200000	07/28/09	ř ei				20,000,000,00
42184 FEDERAL FARM CR BICS GLOB	888	40752 Jeremy 40464 Jeremy	07/31/09	07/28/09 CALL 07/13/09 CALL 07/13/09	4.60	(56 (50,000,000,00) 20 (50,000,000,00)	(50,940,200,00) (940,200,00) (50,000,000,00)	(150,000,00)	940,200,00
Transaction Tone BITD		-			2:	2.97	(2,832,840.00)	(80.000,001)	200,150,000.00
42055 FIRST NATIONAL BANK CD	100 07/01/2009		07731/09	07/01/09 INTR	2	5,000,000.00		(34.756.94)	
42065 FFCB FLOATER QTR	100 07/26/2009	40025 Jeremy	07/28/09	07/26/09 INTR	20	77 50,000,000,00		(97.319.00)	34,756.94
42076 F H L 8 FLOATER MONTHLY	100 07/28/2009	40112 tom	07731/09	07/28/09 INTR	00	25 000 000 00		14 750 000	97,319.00
42119 US BANK COLLATERALIZE CD	100 07/01/2009	40175 Jaremy	97/31/09	07/28/09 07/01/09 INTR	0.0			(0000000)	4,750.00
42120 US BANK COLLATERALIZE CD	07/01/2009	40155 Jeremy	07/31/09	07/01/09 07/01/09 INTR	2.2	2.39 50.000.000.00		(302,008,44)	302,069,44
42121 US BANK COLLATERALIZE CD	100 07/01/2009	40155 Jenemy	07731/09	07/01/09 07/01/09 INTR	88			(302,000,44)	302,069,44
42130 F W M A	1012 100 07/28/2009	40155 Jeremy	07/31/09	07/01/09 07/28/09 INTR	2.4			(1 002 500 00)	302,069,44
42131 F N M A	100 07/28/2009	40752 Jeremy	07/31/09	07/28/09 07/28/09 INTR	6.4			(649 500 00)	1,082,500.00
42132 F N M A	100 07/28/2009	40752 Jeremy	07/31/09	07/28/09 07/28/09 INTR	6 4			(433 000 00)	649,500.00
42133 F N M A	100 07/28/2009	40752 Jeremy	07731/09	07/28/09 07/28/09 INTR	6 4			(1.082 500.00)	433,000,00
42148 F H L M C	100 07/23/2009	40752 Jeremy	07731/09	07/28/09 07/23/09 INTR	8			(462 500 00)	1,062,500.00
42149 F H L M C	07/23/2009	40931 Jenemy	07731/09	07/23/09 07/23/09 INTR	77			(482 500 00)	492,500.00
42150 F H L M G	100 077232009	40931 Jeremy	07/31/09	07/23/09 07/23/09 INTR	22			(492,500,00)	492,500.00
42151 FHUMC Bonds	100 07/30/2009	40931 Jeremy	07731/09	07/23/09 07/30/09 INTR	2 4			(492,300.00)	492,500.00
42195 GE 1,625 01.07.11 TLGP	100 07/07/2009	40938 Jeremy	07731709	07/30/09 INTR	12		(110 500 28)	(30, 200, 20)	575,000 00
42196 GE 1625 01 07:11 TLGP	15 4	40550 Jeremy	07731709	07/07/09 07/07/09	72		(410 500 28)	(67,909,16)	201,996 53
42196 GS 1 625 07 15 11 TLGP	15 100 07/15/2009	40550 Jeremy	0001070	07/07/09	+ +		(000 000 000)	(67 pont (16)	201,996.53
adjustment to interest	15	40739 Jeremy		60/51/20	-		(191,040,78)	(200 989 22)	392 708 50
AZASS UBOC COLLATERIZED	1012	40000 Jeremy	07/31/09	07/15/09 INTR 07/15/09	2.5	120 100,000,000 00	. ,	(303,333,33)	303,333,33
Transaction Type MAT					(548,782 53)	3)	last marginal	(1) See See See See	7,443 069 15
41862 T NOTE	100	40025 Jeremy	07/31/09	07/31/09 MAT	46	(5,100,000 00)	(5,100,000,00)	(117,937 50)	02 200 270 2
42044 MISSION NATIONAL BANK PU		MODITO from	07/28/09	07/15/09 MAT		(100,000.00)	(100,000,00)	(160.39)	
42055 FIRST NATIONAL BANK CD		ACTOR Secure	07731709	07/31/09 MAT	2.75	(5,000,000,00)	(5,000,000,00)	(11 458 33)	100 160 39
42236 1 of 2		August czon	609090	07/08/09 MAT	0 0	1 (25,000,000,00)	(24,987,402,78)	(2 597 22)	5 011 458 30
		40002 stc109		07708/09	0				25 000 000 00

CONTROL CONT		011 (20000000000000000000000000000000000		(A001) (A	50,000,000,00 50,000,000,00 50,000,000,0
8 0.00 et 4 0.00 et 60	Darle despito Da			(3.400 S) (2.400 S) (2.400 S) (2.20 S)	50,000,00 50,000,00
8 1001 64 4 100 4001 ec/19 2001 e	Dark departs Prod departs Dark			(4 (8 (8) 11) (4 (8 (8) 11) (4 (8 (8) 11) (4 (8 (8) 11) (2 (8 (8) (8) (2 (8) (8) (2 (8) (8)	20 000 05
2021 644 (10) (10) (10) (10) (10) (10) (10) (10)	Darie despito Da			(4.0011) (4.0011) (4.0011) (2.20133)	50 000 00
309.2 e4 107 4077 4c103 309.3 e4 107 4077 4c103 309.4 e4 107 4077 4c103 309.4 e4 107 4077 4c103 309.4 e1 1077 4c103 309.4 e1 1	Dark admitto Prod admitto Prod admitto Prod admitto Dark			(4 (2011)) (4 (2011)) (222)(33) (222)(33)	50 000 00
200.2014 (1) 4007 #4(10) 200.4 (4) 10 100.001 #4(10) 200.4 (4) 11 10.001 #4(10) 200.4 (4) 11 10.001 #4(10) 200.4 (4) 11 10.001 #4(10) 200.4 (4) 11 10.001 #4(10) 200.4 (4) 11 10.001 #4(10) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 200.4 (4) 20	Date despito Date			(4.00.11) (4.00.11) (2.40.05) (72.213.33)	200000
300 4 d 4 100 100 100 100 100 100 100 100 100 1	Della GOMINO The GOMIN			(2,430.50) (2,430.50) (22,213.33)	
109 4 0 4 1 10 10 10 10 10 10 10 10 10 10 10 10 1	Dark edention The edention Dark edention Dark edention			(22.213.33)	50,000,000,00
11 60017 ectors 11 60017 ectors 12 11 12 12 12 12 12 12 12 12 12 12 12 1	Marie Section (Marie			(22.213.33)	50,000,000,00
## A CONTENT 100 COT of James 175 Factor	Dalled especial of the control of th		-	(22,213.33)	25,000,000,00
15.5 (1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.1.	David control of the			(22,213.33)	310 329 556 22
Market 120 00	OFFICE PARCE OFFICE OFFI			(22,713,33)	
77.2.11 (2.00) (ORGENS PSAL ORGENS PARC ORGENS PARC ORTHOGO PARC ORTHOGO PARC ORTHOGO PARC ORTHOGO PARC ORTHOGO PARC ORTHOGO PARC ORTHOGO PARC			121 618 301	35 026 518 33
6.27 1117 3452m0 100 40773 January 200 1117 3452m0 100 100 100 100 100 100 100 100 100 1	derions parc 077,000 parc			(41,014,00)	(23.437.50)
6.2.2.1.11.2.MC-Inno 6.2.2.1.11.2.MC-Inno 6.2.2.1.1.1.2.MC-Inno 6.2.2.1.1.1.2.MC-Inno 6.2.2.1.1.2.MC-Inno 6.2.2.1.1.2.MC-Inno 6.2.2.1.1.2.MC-Inno 6.2.2.1.1.2.MC-Inno 6.2.2.1.2.MC-Inno 6.2.2.1.2.MC-Inno 6.2.2.1.2.MC-Inno 6.2.2.1.2.MC-Inno 6.2.2.2.MC-Inno 6.2.2.MC-Inno 6.	(171309 PURC (171309 PURC			48, 726, 727	60,029,698 83
100 100	07/13099 07/15099 PURC 07/15099 PURC 07/15099 PURC 07/15099 PURC				
144.8.125.701.20cm 100 decided of the control action of the contro	07/1009 07/1009 07/1009 PURC 07/1009 PURC 07/1009 PURC				(50,000,000,000)
March Marc	07/15/08 PURC 07/25/08 07/16/09 07/16/09 PURC 07/16/09 PURC				rac era ou
100 100 100 100 100 100 100 100 100 100	07/2009 07/1609 PURC 07/1609 PURC 07/1609	-	0 18,978,250,00		(35,531,000,57
### 100 PER 10	07/16/09 07/16/09 PURC 07/16/09	0.000,000,000			(18,976,250.00)
### 100 1 10	07/16/09 PURC 07/16/09	0.15			(49,995,625 00)
10 200 600 110 100 100 100 100 100 100 100 1	200	25,000,000.00			
2507274 10006 ed. 11 0006 ed. 11 10006 ed. 1	07722/09 PURC	50,000,000,00			(24,997,812.50)
### 1000 ###	07723/09	5			(49,994,127 78)
88.500 (10 cm)	07/2309 07/2309	0.15 50,000,000,00			20 000 477 70
## 50 00 10 10 10 10 10 10 10 10 10 10 10 10	07722/09 PURC	- 25,000,000 00			, and and
CE TIGA'S 12.09 11 4000-5 etcl) CE TIGA'S 12.09 11 1000-5 etcl) CE TIGA'S 12.00 1000-5 etcl	07722/09 PURC	50,000,000,00	(2,936.12)		(24,997,063.68)
060724 15 4088 4c101 17 4 41 41 41 41 41 41 41 41 41 41 41 41 4	07723/09				(49,994,127.78)
100 40497 afc101 100 100 100 100 100 100 100 100 100	07/2009	3.00 50,000,000.00		,	00 000 000 000
100 40487 810101	07727/09 PURC	4.50 50,000,000.00	iń		2000
12 40407 46404	07/27/09 PURC	4.50 50 000 000 00			(52,929,008.15)
MATH DAME OF NO.	07/28/09				(52,929,008.15)
1010 40390 40101	07/21/09 07/31/09	1.75 5,000,000,00	5,000,000,00		(5,000,000,00)
		990	8,153,217.69		(517,153,217 69)
42134 T NOTE 100 07/21/09	0772109 SALE	4.86 (25,000,000,00)	0) (25,707,031,25)	(525,207.18)	628,90
2 90	07/21/09 SALE	4.88 (50.000.000.00)		130 444 361	1 257 812 50
12 40040 Jeremy	07/21/09				51 206 06
42239 T 0 615 5 11 07 005409 07708409 12 40094 Jeremy	07/09/09 SALE 07/09/09	0.98 (25,000,000.00)	0) (24,956,226.61)	(22,114.07)	(20,507.81)
		0.49	(2,079,320 36)	(seer's sees)	101,810,84
Srand Total		2.20 623,900,000.00	623,900,000.00 (158,291,507.90)	(8,679,055,29)	4,680,596.44

EARMED INCOMESTUMBRY
07/01/09 THROUGH 07/11/09
SORT KEYS ARE FUND ICCH MATTO
FUND: 100
FUNDS: 100

PAGE: 1 RUN: 08/04/09 11:56:08

TOTAL/WET EARNINGS	3,819.44 3,819.44 1,909.73 290.38 290.38 290.38 290.38 63,722.22	78,106.60 16,508.56 5,298.87 10,597.74 11,050.60	3,601.26 3,601.26 3,601.26 32,379.31 32,379.31 16,189.66 28,381.66	25, 625.16 25, 711.13 25, 711.13 25, 711.13 25, 977.57 40, 394.68 39, 977.57 40, 394.68 41, 795.63 41, 185.05 41, 185.05 41, 185.05 41, 185.05 41, 185.05 41, 185.05 41, 186.07
INCOME RECEIVED THIS PER	4,861.11 4,861.11 2,430.56	17,013.89 17,013.89 07/21/09 -207,398.14	44,953.90	91,406.25 91,406.25 91,406.25
DATE SOLD/WAT	HATURED HATURED HATURED		. 621 . 621 . 723 . 723 . 723 . 23 . 2965 07/08/09	
YIRLD/ 365		3.888 .376 .376 .512	. 621 . 723 . 723 . 723 . 723 . 23 . 23 . 30.866	.895 1.198 1.202 1.271 1.271 1.271 1.404 1.908 1.908 1.918 1.918 1.918 1.918 1.918 1.928 1.928 1.928 1.928 1.928 1.938 1
SCHEDULED BOOK VALUE	49,995,138.89 49,995,138.89 24,997,569.44 29,994,127.78 24,997,063.88 49,994,127.78 24,997,063.88 49,994,127.78	224,243,558.33 5,100,000.00 25,707,031.25 51,414,062.50 25,435,122.28 25,435,122.28 26,151.367.19	52,929,008.15 52,718,557.89 52,718,557.89 26,359,278.95 49,916,453.21 24,958,226.61	25,167,500.00 25,167,500.00 20,2167,100.00 20,000,402.78
SHARES / SCHEDULED PAR VALUE	50,000,000,000 50,000,000,000 50,000,000	225,000,000.00 224,243,558,33 5,100,000.00 5,100,000.00 25,000,000.00 25,707,031,25 50,000,000.00 25,424,622.50 25,000,000.00 25,435,122.38 50,000,000.00 25,435,132,34	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 25,000,000.00	See DAYR 325,000,000,00 133,111,145,07
TICKER / MATURITY DATE	07/23/09 07/23/09 07/23/09 07/23/09 08/20/09 08/20/09	33 DAYS : 07/31/09 08/15/09 08/31/09 08/31/09 08/31/09	11/15/10 11/15/10 12/15/10 12/15/10 05/31/11	365 DAYS 01/07/11 03/07/11 06/03/11 06/03/11 06/03/11 06/03/11 06/03/11 03/27/12 03/27/12 03/30/12 04/30/12 04/30/12
DESCRIPTION	Company Comp	SUBSTOTAL (ICC#) 11 TRABASDRT BILLS 7.814(C) 2114 22/3/10 4.0750 TROTE 2114 22/3/10 4.0750 TROTE 2112 12/3/3/04 4.0750 TROTE 2111 01/02/05 4.0000 T - MOTE 2512 01/2/3/9 4.0000 T - MOTE 2594 01/3/10 2.0000 T - MOTE	.5000 T 4.5 11 15 10 .5000 T 4.5 11 15 10 .1750 T 4.775 12 15 10 .1750 T 4.775 12 15 10 .1750 T 4.75 12 15 10 .8750 T 0.875 5 11	THE STATE OF 12 TRANSMENT WORTS 11141(C) 12 TRANSMENT WORTS 11141(C) 12 TRANSMENT WORTS 11141(C) 1259 614(C) 11 TATE PROPERTY 1450 (C) 1450 (C) 14 TATE PROPERTY 1450 (C) 1450
COUPON	00000000000000000000000000000000000000	4.6250 4.8750 4.8750 4.0000 4.0000	4.5000 4.3750 4.3750 4.3750 4.3750 .8750	1. 6250 1. 625
PURCHASE DATE	2244 06/25/09 1245 06/25/09 1246 06/25/09 12247 06/25/09 12259 07/23/09 12270 07/23/09 12273 07/23/08	SUBTOTAL (ICCN 11862 10/23/07 12134 12/31/08 12135 12/31/08 12171 03/02/09 12172 03/02/09	12275 07/28/09 12255 06/30/09 12256 06/30/09 12256 06/30/09 12257 06/30/09 12238 06/02/09	SUBTOTAL (ICCA 31359 604/16/69 31359 604/16/69 31357 604/16/69 31359 606/29/69 31359 606/29/69 31359 606/29/69 31351 606/29/69 31351 606/29/69 31351 606/29/69
INV.	42244 42245 42246 42247 42270 42272 42273	41862 42134 42135 42171 42172 42172 42172	42275 42276 42255 42256 42257 42238	\$UBTO

415-554-448 FRANCISCO 3 7 8 RESELIR RANKIE 4 0 I T T / CODRTY ac *

ARRED INCOME SURBAR POOLED PURE SORT KRYS ARR PURD LCC# MATD 07/01/09 THROUGH 07/31/09

> PURCHASE 04/14/09 12242 03/19/09 12261 07/20/09

(RIS / EDUCIS)

DATE

42178

-360,568.05 -238,884.11 -597,210.27 151,271.93 151,271.93 60,508.78 50,000.00 82,083.33 82,083.33 82,083.33 87,914.24 44,270.83 125,000.00 70,833.33 52,708.34 34 TOTAL/WET RAININGS 44,448.54 695,636,79 16,707.85 12,596.85 12,596.85 363,723.22 29,747.34 379,015.73 RUM: 08/04/09 11:56: -600,946. 72.708 PAGE: 414,660,00-1, 134,650.00 80,790.00 56,920.00 142,300.00 00 00 00 8888 883,680.55 2,052,500.00 INCOME RECEIVED THIS PER 492,500.0 492,500.0 492,500.0 150,000. 150,000. 575.000 07/28/09 07/28/09 07/28/09 07/28/09 SOLD/MAT 07/13/09 DATE 15.946 -15.946 -15.849 -15.849 3.489 1.217 921 933 933 257 039 085 944 944 786 -5.254 2.815 2.068 365 30,568,710.00 - 20,376,080.00 - 50,940,200.00 - 51,050,000.00 51,050,000.00 20,420,000.00 00 50,000,000.00 1161 DAYS 170,000,000.00 172,520,000.00 22,043,923.61 24,992,250.00 827 DAYS 551,000,000.00 555,166,457.51 25.040.325.00 25,040,325.00 18,976,250.00 22,043,923.61 35,531,066.67 491,298,236.80 BOOK VALUE 18,976,250. SCHROOTED 50,000,000.00 30,000,000.00 30,000,000.00 50,000,000.00 50,000,000.00 25.000.000.00 490,000,000.00 SCHEDULED 25,000,000,00 25,000,000.00 19,000,000.00 19,000,000.00 22,000,000,00 22,000,000.00 000.00 000.00 000.00 PAR VALUE .000 000 TICKER / MATURITY DATE 10/13/10 04/29/11 07/28/11 07/28/11 07/28/11 05/06/13 05/06/13 01/23/12 01/30/12 03/23/12 05/04/12 04/21/14 04/21/14 12/26/12 1085 DAYS 1092 DAYS 956 DAYS 1375 DAYS 03/16/11 07/13/11 01/23/12 01/23/12 2.1250 PHLB 2.125 7.20.12 2nc3m 6.01%(C) 42184 04/13/09 1.2000 FEDERAL FARM CR BKS GLOB 42237 06/01/09 2.8750 ffcb 2.875 5 6 13 17.12%(C) 19.348(C) 878 (C) (C) #99 77% (C) 2.1250 JPM 2.125 12.26.12 TLGP .8294 HORGAN STANLET FOIC GTD 2NC3mo 2,0000 PRIMC 2,3 16.11 ZRC3 (1970) PRIM C 2,13 10. ZRC3 (1970) PRIM C (1 DESCRIPTION SUBTOTAL (ICC#) 23 PROBRAL MATIORAL SUBTOTAL (ICC8) 22 PROFEST, HOME LOS SUBTOTAL (ICC8) 28 PRDEBAL PARK CRE SUBTOTAL (ICC8) 15 TREASURY LGP SUBTOTAL (ICC8) 16 TLGP FLOATER FHLMC 30 PHLMC Bonds SUBTOTAL (ICCS) 42130 12/30/08 42131 12/30/08 42132 01/02/09 42133 01/02/09 42126 12/22/08 42127 12/22/08 42149 01/23/09 42150 01/23/09 42151 01/30/09 42215 05/28/09 42217 05/05/09 42190 04/21/09 42206 04/21/09 42207 04/21/09

04/29/09

51

12,478.

37,228.33

02/10/09

1.012

14,995,410.00

15,000,000.00

11/23/09

4760 F H L B FLOATER

41916 12/07/07

42239 07/13/09

12260 07/10/09

EARMED INCOME SUMMARY 07/01/09 THROUGH 07/31/09 SORT KEYS ARE TURD ICC# MATD FUND: 100 FOOLED FUNDS

PAGE: 3 RUM: 08/04/09 11:56:08

415-554-4487 SAN PRANCISCO NR. MEWLIN RANKIN A C CITT/CODMTY

(EIS / EDSEITS)

MO.

NARMED INCOME SUMMARY 07/01/09 THEORY 07/31/09 POOLATS PURPOS SORT KEYS ARE PURED ICCS MATE

103,333.33 32,550.00 102,902.78 102,902.78 102,902.78 PAGE: 4 RUN: 08/04/09 11:56:08 TOTAL/WET EARNINGS 34,894.29 28.416.67 597.869.45 4,252,913.89 1,481,953.50 4,252,913.89 1,481,953.50 46,388,60 303,333.33 302,069.44 302,069.44 302,069.44 1,209.541.65 INCOME THIS PER SOLD/MAT 1.338 1.217 2.555 2.423 2.423 2.423 2.423 1,805 YIRLD/ 2.694 365 15,200,000.00 141 DAYS 390,000,000.00 390,000,000.00 - ASSRTS 580 DAYS 2656525000.00 2677541702.15 2656525000.00 2677541702.15 BOOK VALUE SCHEDULED 000 LIABILITIES 456 DAYS 15,200,000.00 SCHEDULED PAR VALUE SHARES / TICKER / MATURITY 1.437 DATE :2,715,530,013.82 ASSETS . 53 t (C) 2.3900 US BANK COLLATERALIZE CO 2.3900 US BANK COLLATERALIZE CO 2.3900 US BANK COLLATERALIZE CO SUBTOTAL (ICC*) 1012 COLLATERAL C D 13.59%(C) - MET 1.4500 B O A COLLATERIZED 2. 5200 US BANK COLLATERAL 1.3200 COLLATERAL C De 1.2000 UBOC COLLATERIZED AVERACE DAILY INVESTMENT BALANCE

ALUNED INTEREST TIELD THIS PERIOD

WEIGHTEN AVO TIELD AT BUD OF PERIOD

TOTAL INTEREST BARNED FOR PUTURE RECEIPT: DESCRIPTION SUBTOTAL (ICC8) 1010 PUBLIC TIME DE SUBTOTAL (PURD) 100 POOLED PURDS SUBTOTAL (FUND) 100 POOLED FUNDS PURCHASE COUPON RATE PUND STATISTICS 42163 03/06/09 42205 04/15/09 42117 12/09/08 42119 12/09/08 42120 12/09/08 42121 12/09/08 42203 04/14/09 DATE

PAGE: 5 RUN: 08/04/09 11:56:08

INCOME RECRIVED TOTAL/NET IT THIS PER RARRINGS		.00 75,950.00	00.056,27 00.	
YIELD/ DATE 365 SOLD/HAT	2.555	2.555		
SCHEDULED Y. BOOK VALUE	11/23/09 35,000,000.00 35,000,000.00 2.555	35,000,000.00	35,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00	.000 .000
SHARES / SCHEDULED PAR VALUE	35,000,000.00	35,000,000.00	35,000,000.00 35,000,000.00 35,000,000.00 35,000,000.00	LIABILITIES .000
TICKER / MATORITY DATE	11/23/09	115 DAYS	115 DAYS	35,000,000.00 2.555 2.555 575,750.00
TICKEN SUBJECT STATE SUBJECT STATE SUBJECT S	42118 12/09/08 2.5200 US BANK COLLATERAL	SUBTOTAL (ICC#) 1012 COLLATERAL C D 1.22%(C) 115 DAYS 35,000,000.00 35,000,000.00	SURFOCTAL (FORD) 9701 STURD TRANS 08-09- ASSETS 115 DAYS 35,000,000.00 135,000,000.00 STURD TRANS 08-09- NET 35,000,000.00 375,000,000.00 STURD STURD 08-09- NET 35,000,000.00 STURD STURD STURD STURD OF STURD ST	35,
PURCHASE COUPON DATE RATE	12/09/08 2.5200	FOTAL (ICC#) 1012 (TOTAL (FUND) 9703 5	PUND STATISTICS WEBGARD DAILY INVESTMENT BALANCE WEBGARD AND YELLA AT BROW OF PRECOD TOTAL INTEREST BAUBBED FOR PUTURE RECEIPT.
INV NO.	42118	SUBL	SUBL	AVERAGE BARNED WEIGHTE TOTAL

CITY/COURTY OF SAN FRANCISCO

(RIN / RESULTS)

EARMED INCOME SUMMARY 07/01/09 THROUGH 07/31/09 SORT KEYS ARE FOND ICCE MATD PUND: 9704 SPUSD BORDS 2006B

PACE: 6 RUW: 08/04/09 11:56:08

TOTAL/WET 21,958.34 30,741.68 8,633.81 8,633.81 135,243,14 168,576.47 43,768.75 43,768.75 15,500.00 15,500.00 267,220.71 267.220.71 429.335.00 C 00 185,525.00 185,525.00 243,810.00 243,810.00 00 429,335.00 RECEIVED THIS PER INCOME SOLD/MAT 8.130 07/21/09 DATE 520 951 .951 5.014 920 920 1.962 2.837 2.837 YIRID/ 49,757,750.00 19,903,100.00 69,660,850.00 20,000,000,00 30,359,458.33 20,000,000.00 18,225,000.00 18,152,100.00 20,000,000.00 19,832,000.00 20,000,000.00 19,832,000.00 SUBTOTAL (FUND) 9704 STUSD BOWDS 2006B- ASSETS 487 DAYS 158,225,000.00 157,757,959.51 30,113,009.51 30,113,009.51 18,152,100.00 158,225,000.00 157,757,959.51 BOOK VALUE SCHEDULED 000 LIABILITIES 50,000,000.00 70,000,000,00 30,000,000.00 30,000,000,00 30,000,000.00 20,000,000.00 18,225,000.00 SCHEDILED PAR VALUE SHARRS / 01/08/10 161 DAYS 01/14/10 167 DAYS 06/30/11 699 DATS S60 DAYS 01/28/14 .634(C) 1642 DAYS TICKER / MATURITY 01/14/10 DATE 1.102 : 157,926,835.52 ASSETS (C) \$69° 2.43%(C) 1.05%(C) .70%(C) SUBTOTAL (FUND) 9704 SPUSD BOWDS 2006B- NRT 42176 02/06/09 .9000 PREDDIE MAC DISCOUNT 42159 02/06/09 2.8000 PEDERAL FAISH CREDIT 42156 02/11/09 2.0000 PAMPIE WAE 42221 05/12/09 1.7500 PPMA 1.75 3 23 11 42264 07/21/09 1.1250 T 1.125 06.30.11 WEIGHTED ANG TIELD AT END OF PERIOD : TOTAL INTEREST EARNED FOR FUTURE RECEIPT: DESCRIPTION SUBTOTAL (ICC8) 28 PRDERAL PARM CRE SUBTOTAL (ICC8) 23 PRDERAL NATIONAL SUBTOTAL (ICC®) 44 PMC DISCOUNT NOT SUBTOTAL (ICC®) 11 TREASURY BILLS SUBTOTAL (ICC8) 12 TREASURY NOTES AVERAGE DAILY INVESTMENT BALANCE HARNED INTEREST YIELD THIS PERIOD .5190 T BILL S190 T BILL COUNCIE RATE PURE STATISTICS PURCHASTE 42160 02/06/09 42161 02/06/09 DATE

4,682,248.89 1,825,124.21

.739

100.00%(C) 569 DAYS 2849750000.00 2870299661.66

GRAND TOTAL

CITY AND COUNTY OF SAN FRANCISCO.

OFFICE OF THE TREASURER



José Cisperos TREASURER

Pauline Mary Chief Assistant Treasurer

Newlin Rankin Chief Investment Officer

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

September 14, 2009 The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, Ca 94102-0917

Ladies and Gentlemen:

This correspondence and its attachments show the investment activity (for fiscal year to date) of the portfolios under Treasurer's management.

Portfolio Statistics for 8/31/2009 Year to Date Statistics	Pooled Fund	All
Interest Received	5,333,957	5,963,292
Total Net Earnings	4,905,843	5,472,639
Earned Income Yield	1.07%	1.17%
Average Age of Portfolio in Days	602	587

Funds in the Current Month	Pooled Fund	All
Cost of Securities *	2,716,492,145	2,909,252,856
Market Value **	2,718,647,264	2,911,405,224
Accrued Interest	13,460,829	14,548,083
Earned Income Yield	1.50%	1.49%

"Cost of Securities" = Current Amortized Book Value

** Lass Cash

In accordance with provisions of California State Government Code Section 53646, we are forwarding herewith computer printouts detailing the City's investment portfolio as of August 31, 2009. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours.

José Cisneros Treasurer

cc: Harvey Rose, Budget Analyst (w/Enc.)

Ben Rosenfield, Controller (w/Enc.) Controller - Internal Audit Division -YTD-All Funds, YTD-Pooled Funds Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies Office Copy

City Hall Rm.140, #1 Dr. Carlton B. Goodlett Place, San Francisco, CA. 94102

(415) 554-4478

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/09 TEROUGH 8/31/09 ALL FUNDS

PAGE: 1 RUN: 09/14/09 11:48:22

WEIGHTED AVERAGE DAYS TO CALL: S34.30 WET PORTFOLIO YIELD, 365-DAY BASIS:	WEIGHTED AVERAGE DAYS TO MATURITY: 588.32	WEIGHTED AVERAGE YIELD AT END OF PERIOD: 1.478	CURRENT AMORTIZED BOOK VALUE: 2,894,049,136.75	END OF PERIOD PORTFOLIO BALANCE: 2,896,205,223.77	EARNED INCOME YIELD THIS PERIOD: 1.110	AVERAGE DAILY PORTFOLIO BALANCE: 2,868,181,258.43	TOTAL NET EARNINGS THIS PERIOD: 5,407,166.64	
.00	.00	.000	.00	.00	.000	.00	.00	LIABILITIES
425.15	425.15	2.369	15,200,000.00	15,200,000.00	2.532	15,224,193.55	65,472.34	ASSETS LIABILITIES ASSETS LIABILITIES ASSETS ASSETT ASSETS ASSETT ASSETS ASSETT
W/H	v/H	W/H	N/N .	A/H	N/H	N/H	N/N	LIABILITIES N/A
1.117 \ 7 \ \ \ \ \ \	A/H	1.483	N/A 2,909,249,136.75	N/A 2,911,405,223.77	1.117	N/A 2,883,405,451.98	5,472,638.98 V 2	TOTAL 5,963,292.49V

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 7/01/09 THROUGH 8/31/09

PAGE: 1 RUN: 09/14/09 11:45:44

FUND: 100 POOLED FUNDS

4 1 1 5,333,957.49 4,905,842.92 N/A 1.073 N/A N/A 2,690,563,054.46 N/A 2,718,647,264.26 N/A 2,716,488,425.78 1.491 TOTAL N/A N/A N/A ----- TIME DEPOSITS -----N/A LIABILITIES 65,472.34 425.15 46,375.66 15,224,193.55 2.532 15,200,000.00 15,200,000.00 2.369 425.15 GOV'T SECURITIES -----00. 00. 00. 000 00. 00. 000 00. 00 LIABILITIES 5,287,581.83 4,840,370.58 2,701,288,425.78 2,675,338,860.91 1.065 2,703,447,264.26 1.486 602.55 544.68 ASSETS WEIGHTED AVERAGE YIELD AT END OF PERIOD: FOTAL INCOME RECEIVED IN THIS PERIOD: WET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY: AVERAGE DAILY PORTFOLIO BALANCE: EARNED INCOME YIELD THIS PERIOD: END OF PERIOD PORTFOLIO BALANCE: TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:

(BANNA/84)

CHITY/COUNTY OF SAN PRANCHSCO NE. THEILE NAMENTY 415-554-4-60 PORTYPOLIO STATISTICS 7/01/09 TENDORER 9/31/09

PAGE: 2 RUM: 09/14/09 11:45:44

SPUSD TRANS 08-09 9703 FUND:

	BB L.AOD	GOV'T SECURITIES TIME DEPOSITS	TIME D	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECRIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL MET EARWINGS THIS PERIOD:	151,900.00	00.	00.	N/A	151,900.00
AVERAGE DAILY PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
EARWED INCOME YIELD THIS PERIOD:	2.555	.000	.000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	.000	000.	N/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	84.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	84.00	00.	.00	N/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS
7/01/09 THROUGH 8/31/09
PUMD: 9704 SPUED BONDS 2006B

PAGE: 3 RUN: 09/14/09 11:45:44

1.547 1.102 N/N N/N 629,335.00 414,896.06 157,842,397.52 157,757,959.51 157,760,710.97 1.547 TOTAL N/A N/A N/A N/A N/A N/A ASSETS LIABILITIES ASSETS LIABILITIES N/A 00 00. 00 000 00 00 000 00 00 00 00. 000 00 00. 000 00 00 1.102 629,335.00 1.547 414,896.06 157,842,397.52 157,757,959.51 157,760,710.97 456.34 456.34 WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: WET PORTFOLIO YIELD, 365-DAY BASIS: WEIGHTED AVERAGE DAYS TO MATURITY: AVERAGE DAILY PORTFOLIO BALANCE: EARWED INCOME YIELD THIS PERIOD: KND OF PERIOD PORTFOLIO BALANCE: TOTAL NET EARNINGS THIS PERIOD: WEIGHTED AVERAGE DAYS TO CALL: CURRENT AMORTIZED BOOK VALUE:

(BANKER)

CITY/COUNTY OF SAN FRANCISCO MR. REWILL RANKIN 415-554-4487

PORTFOLIO STATISTICS 8/01/09 THROUGH 8/31/09

ALL PUNDS

PAGE: 1 RUM: 09/14/09 11:54:06

	T. VOD	OTTO CHECK THE CHECK THE CONTRACT TO THE CONTR	T WATT COMMENT	DO THE		
	ASSETS	LIABILITIES	ASSETS	LIABILITIES ASSETS LIABILITIES TOTAL	TOTAL	
TOTAL INCOME RECEIVED IN THIS PERIOD:	1,281,056.81		00.	N/A	1,281,056.81	
TOTAL NET RARNINGS THIS PERIOD:	3,606,634.49	00.	30,578.05	H/A	3,637,212.54	
AVERAGE DAILY PORTFOLIO BALANCE:	2,843,154,054.61	00.	15,200,000.00	N/A	N/A 2,858,354,054.61	
EARNED INCOME YIELD THIS PERIOD:	1.494	000	2.369	N/A	1.498	
END OF PERIOD PORTFOLIO BALANCE:	2,896,205,223.77	00.	15,200,000.00	H/A	N/A 2,911,405,223.77 15	2
CURRENT AMORTIZED BOOK VALUE:	2,894,052,856.12	00.	15,200,000.00	N/A	N/A 2,909,252,856.12	(-
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	1.479	000.	2.369	H/A	1.484	
WEIGHTED AVERAGE DAYS TO MATURITY:	588.32	00.	425.15	H/A	N/A	
WEIGHTED AVERAGE DAYS TO CALL:	534.30	00.	425.15	N/A	H/A	
HET PORTFOLIO YIELD, 365-DAY BASIS:					1.498 1	=

CITY/COUNTY OF SAN FRANCISCO MR. HEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 8/01/09 THROUGH 8/31/09 100 FOND:

PAGE: 1 RUN: 09/14/09 11:51:35

POOLED FUNDS

		,	1	6		80	6 13	7 5	2	æ		1.508 py
	TOTAL		1,081,056.81	3,413,587.19	N/A 2,665,596,095.10	1.508	N/A 2,718,647,264.26 \3	N/A 2,716,492,145.15 \\	1.492	N/A	N/A	1.50
EPOSITS	LIABILITIES		N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	
TIMB D	ASSETS		00.	30,578.05	15,200,000.00	2.369	15,200,000.00	15,200,000.00	2.369	425.15	425.15	
GOV'T SECURITIES TIME DEPOSITS	LIABILITIES		00.	.00	.00	000	00.	.00	000	.00	00.	
GOV'T SEC	ASSETS		1,081,056.81	3,383,009.14	2,650,396,095.10	1.503	2,703,447,264.26	2,701,292,145.15	1.487	602.55	544.68	
			TOTAL INCOME RECEIVED IN THIS PERIOD:	TOTAL NET EARNINGS THIS PERIOD:	AVERAGE DAILY PORTFOLIO BALANCE:	EARNED INCOME YIELD THIS PERIOD:	END OF PERIOD PORTFOLIO BALANCE:	CURRENT AMORTIZED BOOK VALUE:	WEIGHTED AVERAGE YIELD AT END OF PERIOD:	WEIGHTED AVERAGE DAYS TO MATURITY:	WEIGHTED AVERAGE DAYS TO CALL:	MET PORTFOLIO YIELD, 365-DAY BASIS:

(PS/ERMPS)

CITY/COUNTY OF BAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 8/01/09 THROUGH 8/31/09

PAGE: 1 RUM: 09/14/09 11:51:35

SFUED TRANS 08-09 FUND: 9703

	38 I.AOD	GOO'T SECURITIES TIME DEPOSITE	TIMB D	EPOSITS	
	ASSETS	LIABILITIES	ASSETS	LIABILITIES	TOTAL
TOTAL INCOME RECEIVED IN THIS PERIOD:	00.	00.	00.	N/A	00.
TOTAL NET EARNINGS THIS PERIOD:	75,950.00	00.	00.	N/A	75,950.00
AVERAGE DAILT PORTFOLIO BALANCE:	35,000,000.00	00'	00.	N/A	35,000,000.00
EARWED INCOME YIELD THIS PERIOD:	2.555	000.	000	N/A	2.555
END OF PERIOD PORTFOLIO BALANCE:	35,000,000.00	00.	00.	N/A	35,000,000.00
CURRENT AMORTIZED BOOK VALUE:	35,000,000.00	00.	00.	N/A	35,000,000.00
WEIGHTED AVERAGE YIELD AT END OF PERIOD:	2.555	000.	000	H/A	2.555
WEIGHTED AVERAGE DAYS TO MATURITY:	84.00	00.	00.	N/A	N/A
WEIGHTED AVERAGE DAYS TO CALL:	84.00	00.	00.	H/A	N/A
NET PORTFOLIO YIELD, 365-DAY BASIS:					2.555

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

PORTFOLIO STATISTICS 8/01/09 THROUGH 8/31/09

SPUSD BONDS 2006B

FUND: 9704

PAGE: 1 RUN: 09/14/09 11:51:35

200,000.00 1.102 N/A 147,675.35 157,757,959.51 1.102 157,757,959.51 157,760,710.97 TOTAL N/N N/A N/A N/A N/N ASSETS LIABILITIES ASSETS LIABILITIES N/A 00. 00 000 00 00 000 00 00. 00. 000 00. 00 000 00 200,000.00 147,675.35 157,757,959.51 1.102 157,757,959.51 157,760,710.97 1.102 456.34 WEIGHTED AVERAGE YIELD AT END OF PERIOD: TOTAL INCOME RECEIVED IN THIS PERIOD: WEIGHTED AVERAGE DAYS TO MATURITY: AVERAGE DAILY PORTFOLIO BALANCE: EARNED INCOME YIRLD THIS PERIOD: END OF PERIOD PORTFOLIO BALANCE: TOTAL NET EARNINGS THIS PERIOD: CURRENT AMORTIZED BOOK VALUE:

N/A

N/A

00

00

456.34

NET PORTFOLIO YIELD, 365-DAY BASIS:

WRIGHTED AVERAGE DAYS TO CALL:

1.102

CITY/COUNTY OF SAN FRANCISCO MR. MEMLIN RANKIN 415-554-4487

STRIBUTION 9

PAGE: 1 RUN: 09/16/09 13:35:14

8	9
н	0
	-
	H
241	3
ы	-
ы	m
2	0
Б	-
Е	Dr.
2	0
Ð.	-
-	m
	AB
E.	~
Ħ	
c	
5	
4	
E.	
Ž	
~	
-	
-	
-	
-	
-	
-	

ALL FUNDS

		1	name of the same of the same	SECRETAL PROPERTY.				-
	3	7/1	ALORLI	DATE PANCE	MO OF THA	COST		COM
	5		MORPHUO	00/10/01/00/10/00	0	461 740 073 60	0	0
4 0	2 6	4 0	MONIMIES	11/01/00/11/00/10/00	2 1	00.010.010.001		0.00
4	27	2	MONTHS	TT/07/03-TT/30/03	,	00.016,010,001	0.0	1.77
3	2	*	MONTHS	12/01/09-12/31/09	*	175,000,000.00	0.9	27.7
*	20	10	MONTHS	01/01/10-01/31/10	6	89,492,850.00	3.1	30.8
2	2	9	MONTHS	02/01/10-02/28/10	-1	25,151,367.19	6.	31.6
9	2	12	MONTHS	03/01/10-08/31/10	*	155, 100, 000.00	5.3	37.0
12	20	18	MONTHS	09/01/10-02/28/11	6	317,987,661.03	10.9	47.9
1.8	2	24	MONTHS	03/01/11-08/31/11	10	466,130,873.29	16.0	63.9
24	2	36	MONTHS	09/01/11-08/31/12	23	733,469,015.04	25.2	89.1
36	2	4	MONTHS	09/01/12-08/31/13	S	169,556,173.61	5.8	94.9
48	2	9	MONTES	09/01/13-08/31/14	4	148,152,100.00	5.1	100.0
09		72	MONTHS	09/01/14-08/31/15	0		0.	100.0
72		84	MONTHS	09/01/15-08/31/16	0		0.	100.0
84	2	120	MONTHS	09/01/16-08/31/19	0		0.	100.0
120	2	:	MONTHS	09/01/19-	0		0.	100.0
0	BRAIN	F	GRAND TOTALS		80	2,911,405,223.76		

Total number of funds represented:

5		i
print. 00/0		-
E	2	
A.		į
•	1	
7 -	➣	E
A		-
./110	1	-
2	22	-
-	1	
0 00		
0 4		
00		į
C 4 M	6	į
AN C	0	Omanio, and
* " >	33	ŝ
FRANCISCO 4 15 - 554 - 448 MARKET VALUE	80	
AR.	at O	
COUNTY OF SAN FR WLIN RANKIN 415- INVESTMENT INVENTORY WITH MARKET	WESTMENTS OUTSTANDING AS OF 08/31/09 MAJOR SORT KEY IS ICC#	STATE OF THE PARTY
S A N	S SI	
S Z X	N A	ŧ
RANKIN I INVENTORY W	T T	1
O F I K I	SOR	į
N A	DO M	
ZaH	250	3
N BN	EN S	ŝ
D TE	E.	
O J R	20	3
∑ × H	Ä	-
N E W L I N INVESTME		
CITY/COUNTY I. NEWLIN RA INVESTMENT IN		
H .		
DE.		
×		
		ž

59,450.00

60,937.50 UPRICE

25,000,000.00 25,226,950.00 25,167,500.00 100.9078000000

1.6250 100 119 36967HAG2

A 42195 GB 1.625 01.07.11 TLGP 04/16/09 01/07/11

CITY/COUNTY OF SAN PRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INTER INVESTMENT INVESTMENT INVESTMENT INVESTMENT INTER INTER

PAGE: 2 RUN: 09/02/09 07:52:39

		INVESTME	NTS OUT	FSTANE	DING AS OF	INVESTMENTS OUTSTANDING AS OF 08/31/09			
			MAJOR :	SORT F	MAJOR SORT KBY IS ICCM	F.			
-	HAVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BANK	FUND	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
	42196 GB 1.625 01.07.11 TLGP	36967HAG2	1.9	100	1.6250	25,000,000.00	25,226,950.00	60,937.50	61,200.00
			4.7	000	1.2350	25,165,750.00	3.00.9078000000	UPRICE	
	42197 C 1.625 03.30.11 TLGP 04/16/09 03/30/11	17314JAA1	13	100	1.6250	50,000,000.00	101.0645000000	340,798.61 UPRICE	307,250.00
«	42258 CITIGROUP PDG INC GTD TLGP	17313YAC5	119	100	1.2500	50,000,000.00	50,109,375.00	151,041.67	152,375.00
d	42259 CITIGROUP POCING GTD TLGP	17313YAC5	13	100	1.2500	50,000,000.00	50,109,375.00	151,041.67	152,375.00
	42198 CC 1 625 07 15 11 77 CD	20146757	0 0	000	1.2952	50,000,402.78	EO 454 200 00	303 010 61	040
	1/10 60/91/90	200	24	000	1.4391	50,204,500.00	100.9084000000	UPRICE	0.00
æ	42170 MORGAN STANLEY FDIC GTD TLG 03/16/09 09/22/11	61757UAF7	19	100	2.0000	25,000,000.00	25,406,250.00	220,833.33 ermchen	368,500.00
<	42274 GB TLGP 3 12 09 11	36967HAD9	119	100	3.0000	50,000,000.00	51,739,000.00	341,666.67	136,500.00
ec	42166 GENL BLEC CAP CORP FDIC TLGP	36967HAN7	13	100	2.2500	35,000,000.00	35,579,687.50	369,687.50	394,537.50
	03/24/09 03/12/12		40	000	2.0651	35,211,400.00	101.6562500000	SUNGARD	
4	42182 BK OF THE WEST.BNP 2.15 03.27.1	03.27.1 064244AA4	13	100	2.1500	5,000,000.00	5,071,093.75	45,986.12	44,143.75
K	2.15	03.27.1 064244AA4	13	100	2.1500	20.000.000.00	20.284.375.00	183.944.44	176.375.00
	04/02/09 03/27/12		40	000	1.9629	20,113,972.22	101.4218750000	SUNGARD	
K	42211 USSA CAPITAL CO	903900AA9	1.9	100	2.2400	16,000,000.00	16,202,500.00	150,328.89	76,900.00
æ	42181 C 2.125 04.30.12 TLGP	17313UAE9	13	100	2.1250	25,000,000.00	25, 284, 500.00	178,559.03	167,000.00
	04/02/09 04/30/12		47	000	1.9669	25,117,500.00	101.1380000000	UPRICE	
×	42191 BAC 2.1 04.30.12 TLGP	06050BAG6	19	100	2.1000	25,000,000.00	25,268,325.00	176,458.33	175,325.00
	42166 T D MODONN CHRON TICD	OWATACTOR		000	2 2000	25,093,000.00	25 373 550 00	116 111 11	000 000
,		10774 VANO	47	000	2.0469	25,119,000.00	101.4942000000	UPRICE	254,550.00
K	42177 BAC 2.375 06.22.12 TLGP	06050BAJO	1.9	100	2.3750	50,000,000.00	50,882,812.50	227,604.06	197,812.50
			40	000	1.9301	50,685,000.00	101.7656250000	SUNGARD	
<	42178 JPM 2.125 12.26.12 TLGP 04/14/09 12/26/12	481247AM6	13	100	2.1250	24,992,250.00	25,253,906.25	95,920.14 SUNGARD	261,656.25
								-	
	SUBTOTAL (Inv Type) 15 TREASURY LGP	19	19.16%(M)	_	1.9448	555,166,457.51	558,005,100.00	2,975,676.18	3,235,650.00
æ	42242 MORGAN STANLEY FDIC GTD TLGP 03/19/09 03/13/12	61757UAN0	1.9	100	.8294	25,000,000.00	25,164,062.50	44,924.75 SUNGARD	123,737.50
,,	SUBTOTAL (Inv Type) 16 TLGP PLOATER		.86% (M)		.7700	25,000,000.00	25,164,062.50	44,924.75	123,737.50
«	42261 FHLB 2.125 7.20.12 2nc3mo 07/20/09 07/20/12	3133XU4Q3	19	100	2.1250	19,000,000.00	18,988,125.00 99.93750000000	45,982.64 SUNGARD	11,875.00
	SUBTOTAL (Inv Type) 22 FEDERAL HOMB LOAN BANK	AN BANK	.65% (M)		2.1250	19,000,000.00	18,988,125.00	45,982.64	11,875.00

		PAGE: 3	RUN: 09/02/09 07:52:39
CITY/COUNTY OF SAN FRANCISCO	MR. NEWLIN RANKIN 415-554-4487	INVESTMENT INVENTORY WITH MARKET VALUE	

(RPIMKT)

RPTHKT)							RUN: 09/02	RUN: 09/02/09 07:52:39	
	INVESTM	MAJOR :	SORT K	NTS OUTSTANDING AS OF MAJOR SORT KRY IS ICC#	INVESTMENTS OUTSTANDING AS OF 08/31/09 MAJOR SORT KRY IS ICC#				
THVEST DESCRIPTION TOWBER PURCHASE MATURITY DATE	CUSIP	BROK	FUND	FUND CPN RATE SAFE YIM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	
42156 PANNIR MAE 02/11/09 02/11/11	3136PHAA3	19	9704	2.0000	20,000,000.00	20,118,750.00	22, 222, 22 SUNGARD	118,750.00	
42208 F N M A 04/29/09 04/29/11	31398AWY4	11	100	1.7000	50,000,000.00		288,055.56 SUNGARD	343,750.00	
42126 F N M A 12/22/08 05/06/13	31398ARC8	19	100	4.1200	50,000,000.00	-	658,055.56 SUNGARD	-753,125.00	
42127 F N M A 12/22/08 05/06/13	31398ARC8	19	100	3.5958	50,000,000.00	100.593750000	658,055.56 SUNGARD	-753,125.00	
42128 F N M A 12/22/08 05/06/13	31398ARC8	19	100	4.1200	20,000,000.00	20,118,750.00	263,222.22 SUNGARD	-301,250.00	
SUBTOTAL (Inv Type) 23 FEDERAL NATIONAL MORTGA		6.56% (M)		3.2713	190,000,000.00	191,175,000.00	1,889,611.12	462,500.00	
42237 ffcb 2.875 5 6 13	31331GUE7	19	100	2.8750	22,000,000.00	22,006,875.00	202,048.61	6,875.00	
42159 FEDERAL FARM CREDIT 02/06/09 01/28/14	31331GLL1	19	9704	2.8868	18,225,000.00 18,152,100.00	18,162,351.56 99.65625000000	46,777.50 SUNGARD	10,251.56	
SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN		1.38%(M)		2.8803	40,225,000.00	40,169,226.56	248,826.11	17,126.56	
42260 PHLMC 2 3 16 11 07/10/08 03/16/11	3128X8QH8	139	100	2.0000	35,000,000.00	35,218,750.00	320,833.34	00 000	
42239 PHLMC 2 7 13 11 2NC3mo	3128X8T36	13	100	2.0000	50,000,000.00	50,078,125.00	133,333.33	78,125.00	
42148 F H L M C	3128X8GD8	13	100	1.9700	50,000,000.00	50,031,250.00	103,972.22	31,250.00	
42149 F H L M C	3128X8GD8	13	100	1.9700	50,000,000.00	50,031,250.00	103,972.22	31,250.00	
42150 F H L M C	3128X8GD8	13	000	1.9700	50,000,000.00	50,031,250.00	103,972.22	31,250.00	
42151 PHLMC Bonds	3128X8HA3	19	100	2.3000	50,000,000.00	50,109,375.00	99,027.78	109,375.00	
42215 F H L M C	3128X8SK9	13	100	2.5000	50,000,000.00	50,390,625.00	S48,611.11		
05/28/09 03/23/12 42217 PHLMC 2.125 5 4 12	3128X8A28	19	100	2.1029	50,765,694.44	100.7812500000	SUNGARD	-149,375.00	
05/05/09 05/04/12	3128X8WEG	95	000	2.1250	25,001,475.69	100.1562500000	SUNGARD		
04/21/09 04/21/14	SARGAORES	56	000	3.0000	50,000,000.00	99.750000000000	SUNGARD	-125,000.00	
42206 F H L M C 04/21/09 04/21/14	3128X8WF5	19	100	3.0000	30,000,000.00	29,925,000.00	325,000.00	-75.000.00	
42207 F H L M C	3128X8WF5	19	100	3.0000	50,000,000.00		541,666.67		
ET/TO/ED 60/77/80		o O	250	3.0000	20,000,000,000		SUNGARU	-172,000.00	

CITY/COUNTY OF SAN FRANCISCO HR. WEWLIN RANKIN 415-554-4487 INVESTMENT INVESTMENT HARKET VALUE

	RPTHEET)		INVESTMENT INVENTORY W INVESTMENTS OUTSTANDIN NAJOR SORT KEY	FENT INV	ENTOR	G AS	INVESTMENT INVENTORY WITH MARKET VALUE INVESTMENTS OUTSTANDING AS OF 08/31/09 MAJOR SORT KEY IS ICC#		RUN: 09/02	PAGE: 4 RUN: 09/02/09 07:52:39
	INVEST	DESCRIPTION FURCHASE MATURITY DATE	CUSIP	BANK	SAPE	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
	SUBTOTAL (I	(Inv Type) 30 PHLMC Bonds	r	16.85%(M)		2.3441	490,000,000.00	490,604,687.50	2,994,711.81	320,312.50
	41916 F H	12/07/07 11/23/09 H L B FLOATER QTR ACT 360	3133XNF61 3133XNF61	19	1000		14,995,	15,004,687.50 100.0312500000 50,015,625.00	832.50 SUNGARD 2,775.00	9,277.50
	41938 F H 01.	01/09/08 11/23/09 H L B FLOATER QTR ACT 360 01/09/08 11/23/09 H L B FLOATER GTR ACT 360 01/09/08 11/23/09	3133XHF61 3133XHF61	119	1000	. 1437 . 2220 . 1437 . 2220 . 1437	50, 010, 000.00 50, 000, 000.00 4, 500, 000.00 4, 500, 000.00	100.0312500000 50,015,625.00 100.0312500000 4,501,406.25 100.0312500000	SUNGARD 2,775.00 SUNGARD 249.75 SUNGARD	5,625.00
	SUBTOTAL (I.	(Inv Type) 31 PHLB FLOATER OTR ACT-36		4.10%(M)		.2220	119,500,000.00	119,537,343.75	6,632.25	21,033.75
	12065 PPCB 08	42065 PPCB PLOATER QTR 08/26/08 10/26/09	31331Y6X3	13	100	.7700	50,000,000.00	50,031,250.00	39,569.00 SUNGARD	31,250.00
	SUBTOTAL (I	(Inv Type) 33 PPCB PLOATER OTR ACT-36	QTR ACT-36	1.72%(M)		. 7700	50,000,000.00	50,031,250.00	39,569.00	31,250.00
	42076 F H 09.	H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XRR28	13	100	.1810	25,000,000.00	25,000,000.00	502.78 SUNGARD	0.00
(C)	UBIOTAL (I	SUBIOTAL (Inv Type) 35 FHLB FLOATER MONTHLY	MONTHLY	.86%(M)	_	.1810	25,000,000.00	25,000,000.00	502.78	00.
	42173 UNIO 03,	42173 UNION BK N A FDIC GTD TLGP 03/23/09 03/16/12	905266AA0	53	100	.8244	25,000,000.00	25,218,750.00 100.875000000	42,936.46 SUNGARD	185,025.00
60	SUBTOTAL (I	(Inv Type) 37 MTFG FLOATER		.87% (M)	_	.8244	25,000,000.00	25,218,750.00	42,936.46	185,025.00
	42243 PHLB 06 42282 PHLB 08 42283 PHLB	42243 FHLB MULTI STEP 42282 FHLB 1.5 31010 622700 096/27/12 42283 FHLB 1.5 31018 feep-up 08/27/09 08/27/12	3133XTZR0 3133XUM83 3133XUM83	115	1000	.5000 1.5000 1.5000	50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 4,300,000.00	49,984,375.00 99.96875000000 49,781,250.00 99,56250000000 4,281,187.50 99.5625000000	42,361.11 SUNGARD 8,333.33 SUNGARD 716.67 SUNGARD	-15,625.00 -218,750.00 -18,812.50
	UBTOTAL (I	SUBTOTAL (Inv Type) 38 FHLB MULTI STEP	485	3.57%(M)		1.0206	104,300,000.00	104,046,812.50	51,411.11	.00
										ŧ.

	7
0	œ
o	4
S	4
H	1
U	4
	ın
Z	2
d	
×	ın
Ľ	H
	4
z	
æ	
S	z
	Ä
(a,	~
0	z
	ã
×	~
H	J.A.
2	_
Þ	z
0	н
U	ы
_	36
ы	93
Н	z
н	
U	
	ρ;
	×

		PAGE: 5	RUN: 09/02/09 07:52:39
000000000000000000000000000000000000000	MR. NEWLIN RANKIN 415-554-4487	INVESTWENT INVENTORY WITH MARKET VALUE	

(RPIMKT)

RPIWKT)							RUN: 09/02/	RUN: 09/02/09 07:52:39
	INVESTME	NAJOR S	STAND	NTS OUTSTANDING AS OF MAJOR SORT KEY IS ICC#	INVESTMENTS OUTSTANDING AS OF 08/31/09 MAJOR SORT REY IS ICC#			
NUMBER PURCHASE MATURITY DATE	COSIP	BANK	FUND	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED PRICE SOURCE UNREALIZED	CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS
42214 F N M A MULTI STEP BOND 3: 05/18/09 11/18/11	3136PHTG0	19	100	1.2500	29,825,000.00	29,862,281.25	106,665.80 SUNGARD	37,281.25
SUBTOTAL (Inv Type) 39 FAMA MULTI STEP	п	1.03%(M)		1.2500	29,825,000.00	29,862,281.25	106,665.80	37,281.25
42176 PREDDIE MAC DISCOUNT 02/06/09 01/08/10	313397RN3	1.9	9704	.9000	20,000,000.00	19,989,250.00	103,500.00 SUNGARD	53,750.00
SUBTOTAL (Inv Type) 44 PMC DISCOUNT NOTES	50	.69 \$ (M)		9000	20,000,000.00	19,989,250.00 99.94625000000	103,500.00	53,750.00
42290 CA GO CP 10 06 09 08/24/09 10/06/09	13067F3W7	5 4 5	100	1.5000	12,500,000.00 12,500,000.00	12,496,961.81	4,166.67 SUNGARD	-3,038.19
SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER INT BE	INT BE	.43% (M)		1.5000	12,500,000.00	12,496,961.81	4,166.67	.00
42107 MISSION AREA CREDIT UNION		13	100	1.0000	100,000.00	100,000,000	175.00	0.00
42212 BANK OF SAN FRANCISCO CD		13	100	1.6000	100,000.00	100,000,000,000	280.00	00.00
42277 CD FIRST NATL BANK OF NORCAL		13	100	1.7500	5,000,000.00	5,000,000,000	7,777.78	0.00
42199 FIRST NATIONAL BANK P 01/18/09 12/20/10		13	100	2.6500	10,000,000.00	100.0000000000	46,375.00 USERPR	0.00
SUBTOTAL (Inv Type) 1010 PUBLIC TIME DEPOSIT	DISO	.52% (M)		2.3362	15,200,000.00	15,200,000.00	54,607.78	000
42163 COLLATERAL C Ds		13	100	1.3200	25,000,000.00	25,000,000.00	164,083.33	0.00
42205 UBOC COLLATBRIZED 04/15/09 10/13/09		13	100	1.2000	100,000,000.00	100,000,000,000	160,000.00	00.00
42117 US BANK COLIATERAL 12/09/08 11/23/09		13	100	2.5200	15,000,000.00	15,000,000,000	279,300.00 USRRPR	00.00
42118 US BANK COLLATERAL 12/09/08 11/23/09		13	9703	2.5200	35,000,000.00	35,000,000.00	651,700.00 HSRRPR	00.00
42119 US BANK COLLATERALIZE CD 12/09/08 12/08/09		1.9	100	2.3900	50,000,000.00	50,000,000.00	205,805.56 USERPR	00.00
42120 US BANK COLLATERALIZE CD 12/09/08 12/08/09		1.9	100	2.3900	50,000,000.00	50,000,000.00	205,805.56 USERPR	00.00

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487 INVESTMENT INVENTORY WITH MARKET VALUE

(RPTMRT)

PAGE: 6 RUN: 09/02/09 07:52:39

INVESTMENTS OUTSTANDING AS OF 08/31/09
MAJOR SORT KEY IS ICC#

	INVEST	DAYST DESCRIPTION CUSTP BANK FUND CHN RATE PAR/SHARES MAKET VALUE CURE ACCR INT UNBEALIZED GANNURSER FUNCIASS MATURITY DATE BOOK SAFE TYM TR BOOK MARKET PRICE FRICE SOURCE UNREALIZED LO	TE CUSIP	BROK	FUND	FUND CPN RATE SAFE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT UNREALIZED GA	URR ACCR INT UNREALIZED GA	60
* *	42121	A 42121 US BANK COLLATERALIZE CD 12/09/08 12/08/09 A 42203 B O A COLLATERIZED 04/14/09 04/14/10		19 44 40	100 100 100 000	2.3900 2.3900 1.4500	2.3900 50,000,000.00 50,000,000.00 2.3900 50,000,000.00 100.000000000 1.4500 100,000,000.00 100,000,000	100 2.3900 50,000,000.00 50,000,000.00 000 2.3900 50,000,000.00 100.000000000 00 1.4500 100,000,000.00 100.0000000000 00 1.4500 100,000,000.00 100.00000000000	205,805.56 USERPR 563,888.89 USERPR	0 0	
	SUBTOTA	SUBTOTAL (Inv Type) 1012 COLLATERAL C DS		14.59%(M)	0	1.8412	425,000,000.00	1.8412 425,000,000.00 425,000,000.00 1.8412 425,000,000.00 100.0000000000	2,436,388.90		
		6	GRAND TOTAL			1.8933	289155000.00 2911405223.77	2891550000.00 2912115424.87 2911405223.77 100.7112250000	1.8933	5,001,164.	11 11

5,001,164.68

CITY/COUNTY OF SAN PRANCISCO

| | UNREALIZED GAIN | 1,309.53 | 3,705.13 | 100 | 3,703.43 | 3,705.13 | 1,852.56
 | 20 000 00 | 89, 209.33 | 103,486.81 | | 67,382.81
 | | -54.686.50 | | -54,686.50 | 30 724 35
 | C7: ECT (007- | -160,154.25 | -80,077.13 | 78,125.00 | 78.125.00
 | | 46,874.50 | 10 000 000 | -E00 750 63 |
 | 59,450.00 | 000 | 00.002,10 | 307,250.00 | 152,375.00
 | |
|---------------------------|---|--|--|--|---|---
--	---	--	---
---	---	--	---
--	---	--	---
--	--	---	--
--	--	--	--
--	--	--	
	CURR ACCR INT PRICE SOURCE	44.64 STRICEROD	261.54
 | SUNGARD | SUNGARD | 632,015.59 | | 1,381.22
 | SUNGARD | SUNGARD | 666,440.22 | SUNGARD | 466,188.53
 | 466,188.53 | SUNGARD | SUNGARD | 43,478.26 | SUNGARD
43.478.26
 | SUNGARD | SUNGARD | 000 303 5 | 2,000,300.10 |
 | 60,937.50 | UPRICE | UPRICE | 340,798.61 | 151,041.67
 | SUNGARD |
| 100 | MARKET VALUE
MARKET PRICE | 50,000,000,00 | 50,000,000.00 | 100.0000000000 | 100.0000000000 | 50,000,000.00 | 25,000,000.00
 | 100.0000000000 | 99.96875200000 | 274,984,376.00 | 99.99431900000 | 25,218,750.00
 | 100.8750000000 | 104.8437520000 | 52,421,876.00 | 104.8437520000 | 104 9275040000
 | 52,468,752.00 | 104.9375040000 | 104.9375040000 | 50,062,500.00 | 50.062.500.000
 | 100.1250000000 | 100.7812480000 | 306 664 604 00 | 103 0812520000 |
 | 25,226,950.00 | 100.9078000000 | 100.9078000000 | 50,532,250.00 | 50,109,375.00
 | 100.2187500000 |
| | PAR/SHARES
BOOK | 50,000,000.00 | 50,000,000,00 | 49,996,033.33 | 49,996,033.33 | 50,000,000.00 | 25,000,000.00
 | 24,998,016.67 | 49,264,111.11 | 275,000,000.00 | 274,248,873.50 | 25,000,000.00
 | 25, 151, 367.19 | 52,929,008.15 | 50,000,000.00 | 52,929,008.15 | 50,000,000.00
 | 50,000,000.00 | 52,718,557.89 | 26,359,278.95 | 50,000,000.00 | 50,010,190.22
 | 50,010,190.22 | 25,152,004.08 | 375 000 000 000 | 387 978 162 74 |
 | 25,000,000.00 | 25,167,500.00 | 25,165,750.00 | 50,000,000.00 | 50,000,000.00
 | 50,000,402.78 |
| NDING AS OF
KEY IS FUR | D CPN RATE | 0 | 0 | 0 | | 0 | 0
 | | | .2659 | 3468 |
 | | | 4 | |
 | 4 | • | | |
 | | | 3 2116 | 9066 |
 | | | | |
 | 0 1.2952 |
| NTS OUTSTA | | | | | | |
 | | | .11% (M) | | 19 10
 | | | 19 10 | |
 | | | | 5 10 | 54 00
 | 54 00 | 56 00 | 22\$ (M) | (M) 477. |
 | | | | |
 | |
| INVESTME | CUSIP | 912795P21 | 912795239 | 010705030 | 003001940 | 912795P39 | 912795P39
 | 912795544 | BEOCK 175 | 10 | | 912828HS2
 | | 912828BM8 | 912828KM8 | | 912828EQ9
 | 912828EQ9 | 013030000 | CAGOGOGA | 912828143 | 912828143
 | | 9128281HI | 4.1 | F. |
 | 36967HAG2 | COMMEDIA | 363670402 | 17314JAA1 | 17313YACS
 | |
| | INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE | 42293 B 9 10 09
08/26/09 09/10/09 | 42284 B 09 17 09 | 42205 0 | 00000 | 42286 B | 42287 B
 | 42095 T | 0000 | SUBTOTAL (Inv Type) 11 TREASURY BILLS | | 41994 T
 | | 42275 T | 42276 T | | 42255 T
 | 42256 T | 40054 | 1 10001 | 42280 T | 42281 T
 | | 422/9 T | STRETOTEL (Tay Time) 12 TERRSTED NOTES | SUBJOINT (THE TABLE IN TRANSPORT MOTES |
 | 42195 GE | | | 42197 C | 42258 CI
 | 06/29/09 06/03/11 |
| | ALON SORT KEY IS TUND U. U. U. U. U. U. U. U | THYSSTRANTS OUTSTANDING AS DO 08/11/09 PL MACHAGE MATURITY DATE PURCHAGE MATURITY DATE BROK SAFE YTH TR BOOK | THE STANDARD OF THE TEN OF THE TE | DESCRIPTION PULVITY 100 PULVITY PU | THE PROPERTY THE PROPETTY THE | THOUSE PAGE PAGE | THOUSE THE CONTINUES OF THE THE TRANSPORT OF THE TRANSPOR | The control of the | The property of the property | The control of the | The property of the property | The control of the | The control of the | The control of the | The control of the | The control of the | The color of the | The control of the | The color of the | The control of the | THE STATE OF | The control of the | THE STATE OF THE S | THE STATE OF THE S | MARSE DESCRIPTION CUSTP DATE DATE | THE STATE OF THE S | MARSE DESCRIPTION CUST DATA DATA | THE PROPERTY OF THE PROPERTY O | THE STATE OF | THE STATE OF THE S | THE STATE OF | THE STATE OF THE S | THE STATE OF THE S |

CITY/COUNTY OF SAN FRANCISCO

S PTWITT)		INVESTWEE	NI TW	T INVENTORY W	Y WITH MA	INVESTMENT INVENTORY WITH MARKET VALUE		RIM: 09/02	PAGE: 2
		INVESTMI	DATE OF	TESTAN	DING AS O	INVESTMENTS OUTSTANDING AS OF 08/31/09		10000	
			MAJOR	SORT	MAJOR SORT KEY IS FUND	ND			
INVEST	DESCRIPTION DATE	CUSIP	BANK	PUND	PUND CPN RATE	PAR/SHARES	MARKET VALUE	CURR ACCR INT	UNREALIZED GAIN
Y	CONCLUSION CONTRACTOR		DROP.	94.		NO.	DAMAGE CRICE	TATES SOONED	
42259 CI	CITIGROUP FDG INC GTD TLGP 06/29/09 06/03/11	17313YAC5	19	100	1.2952	50,000,000.00	100.218750000	151,041.67 SINGARD	152,375.00
42198 GS	GS 1.625 07.15.11 TLGP	38146PAP8	13	100	1.6250	50,000,000.00	50,454,200.00	103,819.61	249,700.00
42170 MG	MORGAN STANLEY PDIC GTD TLG	61757UAP7	1.9	100	4 6	25,000,000.00	25,406,250.00	220,833.33	368,500.00
	03/16/09 09/22/11		40	000	Ä	25,037,750.00	101.6250000000	SUNGARD	
42274 GB	GB TLGP 3 12 09 11	36967HAD9	19	100	3.0000	50,000,000.00	51,739,000.00	341,666.67	136,500.00
42166 GB	GENL BLEC CAP CORP PDIC TLGP	36967HAN7	13	100	6 00	35,000,000.00	35,579,687.50	369,687.50	394,537.50
			40	000	2.0651	35,211,400.00	101.6562500000	SUNGARD	:
42182 BR	04/02/09 03/27/12	U3.27.1 U64244AA4	1 1	000		5,028,443.06	101.4218750000	SUNGARD	44,143.75
42183 BK	2.15	03.27.1 064244AA4	13	100	~	20,000,000.00	20,284,375.00	183,944.44	176,375.00
	04/02/09 03/27/12		40	000	ri	20,113,972.22	101.4218750000	SUNGARD	
42211 US	USSA CAPITAL CO	903900AA9	19	100	2.2400	16,000,000.00	16,202,500.00	150,328.89	76,900.00
42181 C	2.125 04.30.12 TLGP	17313UAE9	13	100		25,000,000.00	25.284.500.00	178,559.03	167.000.00
	04/02/09 04/30/12		47	000		25,117,500.00	101.1380000000	UPRICE	
42191 BA	BAC 2.1 04.30.12 TLGP	06050BAG6	13	100		25,000,000.00	25,268,325.00	176,458.33	175,325.00
	04/02/09 04/30/12		47	000		25,093,000.00	101.0733000000	UPRICE	
42165 J	03/24/09 06/15/12	481247AK0	47	100	2.0469	25,000,000.00	101 494200000	116,111.11	254,550.00
177 B	42177 BAC 2.375 06.22.12 TLGP	06050BAJO	13	100		50,000,000.00	50,882,812.50	227,604.06	197,812.50
	04/14/09 06/22/12		40	000		50,685,000.00	101.7656250000	SUNGARD	
42178 JF	JPM 2.125 12.26.12 TLGP	481247AM6	19	100	2.1250	25,000,000.00	25,253,906.25	95,920.14	261,656.25
	04/14/02/15/15		n	9		00.062,266,42	TOT: 0739730000	SUNGARO	
TOTAL	SUBTOTAL (Inv Type) 15 TREASURY LGP	20	20.52*(M)	0	1.9448	551,000,000.00	558,005,100.00	2,975,676.18	3,235,650.00
					1.6589	555,166,457.51	101.2713430000		
242 MC	42242 MORGAN STANLEY FDIC GTD TLGP 03/19/09 03/13/12	61757UANO	19	100	.8294	25,000,000.00	25,164,062.50	44,924.75 SUNGARD	123,737.50
TOTAL	SUBTOTAL (Inv Type) 16 TLGP FLOATER		.93\$ (M)	ç	.8294	25,000,000.00	25,164,062.50	44,924.75	123,737.50
261 PP	42261 PHLB 2.125 7.20.12 2nc3mo 07/20/09 07/20/12	3133XU4Q3	13	100	2.1250	19,000,000.00	18,988,125.00	45,982.64 SUNGARD	11,875.00
TOTAL	SUBTUTAL (Inv Type) 22 FEDERAL HOME LOAN BANK	OAN BANK	.70%(M)	=	2.1250	19,000,000.00	18,988,125.00	45,982.64	11,875.00
42208 F N M A	4 I	31398AWY4	19	100	1.7000	50.000.000.00	50.343.750.00	288.055 56	343 750 00
	04/29/09 04/29/11		1	000		50,000,000.00	100.6875000000	SUNGARD	

COLORAGE NAS GO VENTOS/VETO

	7	
>	8	
	4P	
	4	
3	,	
1	4	
)	S	E
2	ıs	A
¢	ı	2
٤	S	H
٠	-	NX.
	4	¥
4		=
¢		E
2	z	3
	н	RY
٠	×	2
>	z	Z
	×	2
4	K	Ä
4	104	E
:	z	EN
,		Ě
)	Н	ES
,	Н	2
	X	Н
	24	
	Z	
4		
,		
	œ	
	Æ	

PAGE: 3	RUN: 09/02/09 07:52:40		
INVESTMENT INVENTORY WITH MARKET VALUE		INVESTWENTS OUTSTANDING AS OF 08/31/09	MATOR CORP. TO STATE

(RPTMKT)

SAIN		00.5		00.9		00.0		00.00		00.00	00.0	1		00.0	00.9		00.0	00.0		00.0	00			00.9	.50		00.0		00.1		00.1	.50	00.	.50
UNREALIZED O		-753,125.00		-753,125.00		-301,250.00		343,750.00		6,875.00	6.875.00			-90,650.00	78,125.00	22 000	31,250.00	31,250.00		31,250.00	109.375.00			-149,375.00	39,062.50		-125,000.00		-75,000.00		-125,000.00	320,312.50	-565,025.00	9,277.50
CURR ACCR INT UNREALIZED GAIN PRICE SOURCE UNREALIZED LOSS	658,055.56	SUNGARD	658,055.56	SUNGARD	263,222.22	SUNGARD		I,867,388.90		SUNGARD	202.048.61		320,833.34	SUNGARD	133,333.33	SUNGARD	SUNGARD	103,972.22	SUNGARD	103,972.22	99.027.78	SUNGARD	548,611.11	SUNGARD	172,656.25	SUNGARD SAT CCC C7	SUNGARD	325,000.00	SUNGARD	541,666.67	SUNGARD	2,994,711.81		832.50
MARKET VALUE MARKET PRICE	50,296,875.00	100.5937500000	50,296,875.00	100.5937500000	20,118,750.00	100.5937500000		100.6213240000		100.0312500000	22.006,875.00	100.0312500000	35,218,750.00	100.6250000000	50,078,125.00	100.1562500000	100.062500000	50,031,250.00	100.0625000000	50,031,250.00	50.109.375.00	100.2187500000	50,390,625.00	100.7812500000	25,039,062.50	49 875 000 00	99.750000000000	29,925,000.00	99.750000000000	49,875,000.00	99.750000000000	490,604,687.50	100.1234060000	15,004,687.50
PAR/SHARES BOOK	50,000,000.00	51,050,000.00	50,000,000.00	51,050,000.00	20,000,000.00	20,420,000.00		172,520,000.00	6	22,043,923.61	22.000,000.00	22,043,923.61	35,000,000.00	35,531,066.67	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	50.000.000.00	50,000,000.00	50,000,000.00	50,765,694.44	25,000,000.00	50 000 000 00	50,000,000.00	30,000,000.00	30,000,000.00	50,000,000.00	50,000,000.00	490,000,000.00	491,298,236.80	15,000,000.00
YTH TR	4.1200	3.5958	4.1200	3.5958	4.1200	3.5958		3.0463	0	2.8750	2.8750	2.8750	2.0000	1.4659	2.0000	2.0000	1.9700	1.9700	1.9700	1.9700	2.3000	2.3000	2.5000	2.1029	2.1250	3 0000	3.0000	3.0000	3.0000	3.0000	3.0000	2.3441	2.2648	.2220
SAPE	100	000	100	000	100	000			9	000			100	000	100	000	000	100	000	100	100	000	100	000	100	000	0000	100	000	100	000	_		100
BROK	13	47	13	47	13	47		W) 367	,	52	81% (M)		13	16	1.9	41	54	13	54	13	19	47	13	47	13	0 0	26	19	99	19	99	18.05% (M)		19
CUSIP	31398ARC8		31398ARC8		31398ARC8				THE REAL PROPERTY.	anatara.	REDIT BAN		3128X8QH8		3128X8T36	040000000	312848950	3128X8GD8		3128X8GD8	3128X8HA3		3128X8SK9		3128X8A28	3128YRWPG		3128X8WF5		3128X8WP5		18		3133XNF61
INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	42126 F N M A	12/22/08 05/06/13	42127 F N M A	12/22/08 05/06/13	42128 F N M A	12/22/08 05/06/13	to the same and same and the sa	SUBIUTAL (INV TYPE) 23 FKUSNAL NATIONAL MOKINA		06/01/09 05/06/13	SUBTOTAL (Inv Type) 28 FEDERAL FARM CREDIT BAN		42260 FHLMC 2 3 16 11	07/10/09 03/16/11	42239 FHLMC 2 7 13 11 2NC3mo	07/13/09 07/13/11	01/23/09 01/23/12	42149 F H L M C	01/23/09 01/23/12	42150 F H L M C	42151 FHIMC Bonds	01/30/09 01/30/12	42215 F H L M C	05/28/09 03/23/12	42217 PHIMC 2.125 5 4 12	42190 FHIMC 3 SNC1	04/21/09 04/21/14	42206 P H L M C	04/21/09 04/21/14	42207 F H L M C	04/21/09 04/21/14	SUBTOTAL (Inv Type) 30 PHLMC Bonds		A 41916 F H L B FLOATER

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-524-4487 INVESTMENT INVESTMENT HARKET VALUE

(DPTMRT)

INVESTMENTS OUTSTANDING AS OF 08/31/09
MAJOR SORT KEY IS FUND

PAGB: 4

INVEST DESCRIPTION NUMBER PURCHASE MATURITY DATE	CUSIP	BROK	SAFE	CPN RATE	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	PRICE SOURCE	UNREALIZED GAIN
41937 F H L B PLOATER OTR ACT 360	3133XNF61	19	100	.2220	50,000,000.00	50,015,625.00	2,775.00	5,625.00
41938 F H L R PLOATER OTE ACT 360	THANKELL	19	000	. 1437	50,010,000.00	50.0312500000	SUNGARD 2.775 00	5.625.00
01/09/08 11/23/09	-	47	000	.1437	50,010,000.00	100.0312500000	SUNGARD	2
41939 F H L B FLOATER OTR ACT 360	3133XNF61	13	100	.2220	4,500,000.00	4,501,406.25	249.75	506.25
10/100/100/100/100/100/100/100/100/100/		è	2				Solidario.	
SUBTOTAL (Inv Type) 31 PHIB FLOATER OTR ACT-36		4.40%(M)		.2220	119,500,000.00	119,537,343.75	6,632.25	21,033.75
42065 FPCB FLOATER OTR 08/26/08 10/26/09	31331Y6X3	19	100	.7700	50,000,000.00	50,031,250.00	39,569.00 SUNGARD	31,250.00
SUBTOTAL (Inv Type) 33 FPCB FLOATER QTR ACT-36		1.84% (M)		.7700	50,000,000.00	50,031,250.00	39,569.00	31,250.00
42076 P H L B FLOATER MONTHLY 09/18/08 12/28/09	3133XRR28	1.9	100	.1810	25,000,000.00	25,000,000.00	502.78 SUNGARD	0.00
SUBTOTAL (Inv Type) 35 FHLB FLOATER MONTHLY	NTHEY	.92% (M)		.1810	25,000,000.00	25,000,000.00	502.78	00.
42173 UNION BK N A FDIC GTD TLGP 03/23/09 03/16/12	905266AA0	13	100	.7748	25,000,000.00	25,218,750.00	42,936.46 SUNGARD	185,025.00
SUBTOTAL (Inv Type) 37 HTPG PLOATER		.93% (M)		.8244	25,000,000.00	25,218,750.00	42,936.46	185,025.00
42243 PHLB MULTI STEP 06/30/09 06/30/10	3133XTZR0		100	.5000	50,000,000.00	49,984,375.00	42,361.11 SUNGARD	-15,625.00
42282 FHLB 1.5 3NC1 step-up	3133XUM83	2.5	100	1.5000	50,000,000.00	49,781,250.00	8,333.33	00 000
42283 FHLB 1.5 3NC1 step-up 08/27/09 08/27/12	3133XUM83	11 2	100	1.5000	4,300,000.00	4,281,187.50	716.67	18.812.50
SUBTOTAL (Inv Type) 38 PHLB MULTI STEP		3.83\$ (M)		1.0206	104,300,000.00	104,046,812.50	51,411.11	.00
42214 F N M A WULTI STEP BOND 05/18/09 11/18/11	3136PHTG0	19	100	1.2500	29,825,000.00	29,862,281.25	106,665.80 SUNGARD	37,281.25
SUBTOTAL (Inv Type) 39 FNMA MULII STER		1.10% (M)		1.2500	29,825,000.00	29,862,281.25	106,665.80	37,281.25

	THAT	TAVESTREAT TRIPERSON WITH MARKET VALUE	, auto	MINING MAKE		0 0 0		
(RPTMKT)	TANT	SINDAL TAND	2018	WITH WAR	UND VALUE		RUN: 09/02/09	PAGE: 5
	INVE	INVESTMENTS OUTSTANDING MAJOR SORT KRY 1	STANE	Ses	OF 08/31/09			
INVEST	DESCRIPTION CUSIP FURCHASE MATURITY DATE	BANK	SAFE	CPN RATE YTM TR	PAR/SHARES BOOK	MARKET VALUE MARKET PRICE	CURR ACCR INT PRICE SOURCE	UNREALIZED GAIN UNREALIZED LOSS
42290 CA	GO CP 10 06 09 13067P3W7	3W7 5	100	1.5000	12,500,000.00	12,496,961.81	4,166.67 SUNGARD	-3,038.19
SUBTOTAL	SUBTOTAL (Inv Type) 82 COMMERCIAL PAPER INT BE	8 .46%(M)		1.5000	12,500,000.00	12,496,961.81	4,166.67	.3,038.19
42107 MIS	42107 MISSION AREA CREDIT UNION 11/03/08 11/03/08	19	100	1.0000	100,000.00	100,000,000	175.00	0.00
42212 BAN	DANK OF SAN FRANCISCO CD	19	100	1.6000	100,000.00	100,000.00	280.00	0.00
42277 CD	CD FIRST NATL BANK OF NORCAL	19	100	1.7500	5,000,000.00	5,000,000.00	7,777.78	0.00
314 PPTA	07/31/09 07/31/10 FIRST NATIONAL BANK D	96	100	1.7500	5,000,000.00	100.0000000000	USERPR	00
	01/18/09 12/20/10	63	000	2.6500	10,000,000.00	100.0000000000	USERPR	
SUBTOTAL	SUBTOTAL (Inv Type) 1010 FUBLIC TIME DEPOSIT	. 56% (M)		2.3362	15,200,000.00	15,200,000.00	54,607.78	00.
42163 COI	42163 COLLATERAL C DB	139	100	1.3200	25,000,000.00	25,000,000.00	164,083.33	0.00
42205 UBG	UBOC COLLATERIZED	13	100	1.2000	100,000,000.00	100,000,000.00	160,000.00	00.00
42117 US	U4/15/U9 IU/13/U9 US BANK COLLATERAL	19	100	2.5200	15,000,000.00	15,000,000.000	USERPR 279,300.00	0.00
42119 110	12/09/08 11/23/09	44	000	2.5200	15,000,000.00	100.0000000000	USERPR	
		44	000	2.3900	50,000,000.00	100.0000000000	ZUS, BUS. SE USERPR	0.00
42120 US	US BANK COLLATERALIZE CD 12/09/08 12/08/09	19	100	2.3900	50,000,000.00	50,000,000.00	205,805.56	0.00
42121 US	US BANK COLLATERALIZE CD	19	100	2.3900	50,000,000.00	50,000,000.00	205,805.56	0.00
42203 B C	12/09/08 12/08/09 O A COLLATERIZED	44	100	1.4500	100.000.000.00	100.00000000000	SK3.888.89	00 0
	04/14/09 04/14/10	40	000	1.4500	100,000,000.00	100.0000000000	USERPR	
SUBTOTAL	(Inv Type) 1012 COLLATERAL C Ds	14.34%(M)		1.7803	390,000,000.00	390,000,000.00	1,784,688.90	00.
SUBTOTAL	SUBTOTAL (Fund) 100 POOLED FUNDS	100.00%(M)					13,460,829.33	4,690,784.12
	GRAND TOTAL			1.9294	2698325000.00	2718757569.31	13,460,829.33	4,690,784.12

CITY/COUNTY OF SAN PRANCISCO

				SETTLEMENT DATE BASIS FUNDS: 000100, 00970	OCOLO	ENT DATE BASIS 000100, 009704	09 04		RUN: 09/0	RUN: 09/02/09 07:52:36
INV & DESCI USER MEMO	DESCRIPTION/POOL#	BANK BROK	MATURITY I /ENTRY	SETTLE	TYP YIELD	TYP YIELD	PAR VALUE ORIGINAL PACE	BOOK VALUE (INTEREST PREM / (DISC) AMORT/ (ACCRET)	(INTBREST) AMORT/(ACCRET)	(GAIN)/LOSS SETTLEMENT
0		0,	22/22/00			000			0.00	
ALVIE F H	2	00/23/00	11/23/09	08/23/09	THIK	342			-18,246.62	C 3 3 A C 6 C
41917 F H	T. B PLOSTED OTTO AC	10			TOTAL	222			CC CCO 03-	40,470.0
	The second second	08/23/09				144			99999	60 822 22
41938 P H	L B FLOATER OTR AC	19			THIE	. 222			-60.822.22	4
		08/23/09				.144				60,822.22
41939 P H	L B FLOATER OTR AC	1.9			INTR	.222			-5,474.00	
Jeremy T M	Notes	08/23/09	08/28/09	9 08/23/09	T. Parent	.144			000	5,474.00
4	ari.	08/31/09				1.677			00,000,000	250 000 000
42076 P H	L B FLOATER MONTHL	19			INTR	.181			-4,413.19	
COM		8				.181				4,413.19
42110 P N	M A DISCOUNT NOTE	19 47			MAT	1.200	-50,000,000.00	-49,573,333.33	-426,666.67	
Jeremy namero	1		08/28/09	60/11/80	-	017.1			000	50,000,000.00
		00/11/00			TRIK	2 000			-200,000.00	000 000
42171 T -	NOTE	1.9			AMRT	4.000		-429,687,50		
mo:			09/01/09			.516			429,687.50	
		47			MAT	4.000	-25,000,000.00	-25,000,000.00	-500,000.00	
EOD	and the same of th		09/10/60	08/31/09		.516		000 000		25,500,000.00
4	arous a		09/01/09			516		00.076,600-	859.375.00	
		47			MAT		-50,000,000.00	-50,000,000.00	-1,000,000.00	
	-					.516				51,000,000.00
42262 PHLB	s disc 08.06.09	19 43	08/06/09	08/06/09	MAT	000.	-50,000,000.00	-49,995,625.00	-4,375.00	000
42263 PHLB	3 disc 08.06.09	19 43			MAT	000	-25.000.000.00	-24.997.812.50	-2.187.50	20,000,000,00
						.150			2	25,000,000.00
42269 B 8	20 09	19 13			MAT	000	-50,000,000.00	-49,994,127.78	-5,872.22	
42220 B a	20 00	10 13	09/01/08	08/20/09	6 4 2	.151	000 000 00	40 004 122 20	0000	50,000,000.00
2	4					.151		01.134,466,64	27.010	50.000.000.00
42272 B 8	20 09	19 13	08/20/09	9 08/20/09	MAT	000	-25,000,000.00	-24,997,063.88	-2,936.12	
8fc109	6		09/01/09			.151				25,000,000.00
Q		13		08/20/03	MAI	.000	-50,000,000.00	-49,994,127.78	-5,872.22	50.000.000.00
B T		5 56			PURC	1.750	50,000,000.00	50,304,008.15		
sfc101 1 of	2		08/11/09			1.546		304,008.15		-50,304,008.15
Townson, 1 of		43	00/22/00	08/11/09	SALE	1.750	-50,000,000.00	-50,304,008.15	-2,377.72	-19,531.25
+ 1-	75 8 15 12	5 56			PURC	1.750	50.000.000.00	50.304.008.15		50,325,917.12
sfc101 2 of	of 2		08/11/09			1.546		304,008.15		-50,304,008.15
		43		08/11/09	PSAL.	1.750	1.750 -25.000.000.00	-25.152.004.08	-1.188 85	-0 765 63
The same of the last								00.000		50.507.6

CITY/COUNTY OF SAN FRANCISCO

		E .	, 2	NEWLIN	RAN	KH	4	CHILLOS NEWLIN NEWKIN 415 - 554 - 448	4 8 7		
* ACTIVE	* ACTIVE TRANSACTIONS *			DETAIL :	TRANSACTIC	N RBP	ORT -	DETAIL TRANSACTION REPORT - FIXED INCOME			PAGE: 2
					08/01/09 TO 08/31/09 SETTLEMENT DATE BASIS	AT DA	08/31/ TE BASI	60		RUN: 09/0	RUN: 09/02/09 07:52:36
					FONDS	00000	TOWNS: 000100, 009/04	***			
INV # I	DESCRIPTION/POOL#	BANK	BROK	BROK MATURITY	TRADE/	TXN	COUPON	PAR VALUE	BOOK VALUE (INTEREST)	(INTEREST)	(GAIN)/LOSS
		3		-	1			ONTOTION LANCE	reput / (proc)	MUDEL (ACCEST)	DELLIERENT
42280 7	42280 T 1 7 31 11	i.	54	54 07/31/11 08/17/09 PURC	08/11/09	PURC	1.000	50,000,000.00	50,010,190.22		
sfc101 1	1 of 2			08/11/09	08/11/09 08/13/09		1.016		10,190.22		-50,010,190.22
42281 3	42281 T 1 7 31 11	2	54	07/31/11	07/31/11 08/11/09	PURC	1.000	50,000,000.00	50,010,190.22		
sfc101 2	2 of 2			08/11/09	08/11/09 08/13/09		1.016		10,190.22		-50,010,190.22
42282 1	42282 FHLB 1.5 3NCl step-up	5	11		08/27/12 08/13/09	PURC	1.500	50,000,000.00	50,000,000.00		
8fc101 1	1 of 2			08/11/09	08/17/09 08/27/09		1.500				-50,000,000.00
42283 1	42283 FHLB 1.5 3NCl step-up	2	11		08/27/12 08/13/09	PURC	1.500	4,300,000.00	4,300,000.00		
sfc101 2	2 of 2			08/11/09	08/17/09 08/27/09		1.500				-4,300,000.00
42284 1	42284 B 09 17 09	5	54	09/11/00	09/11/09 08/13/09	PURC	000	50,000,000.00	50,000,000.00 49,996,033.33		
sfc109	sfc109 1 of 4 - INPUT ISSUE DA	_		09/01/09	09/01/09 08/20/09		.102		-3,966.67		-49,996,033.33
42285 1	42285 B 09 17 09	5	24		09/11/09 08/13/09	PURC	000	50,000,000.00	49,996,033.33		
8fc109 2	2 of 4 - INPUT ISSUE DA	_		09/01/09	09/01/09 08/20/09		.102		-3,966.67		-49,996,033.33
42286 1	42286 B 09 17 09	S	54		60/61/80 60/41/60	PURC	000	50,000,000.00	49,996,033.33		
8fc109	3 of 4 - INPUT ISSUE DA			09/01/09	09/01/09 08/20/09		.102		-3,966.67		-49,996,033.33
42287 1	42287 B 09 17 09	S	54		09/11/09 08/13/09	PURC	000	25,000,000.00	24,998,016.67		
sfc109 4	4 of 4 - INPUT ISSUE DA	_		09/01/09	09/01/09 08/20/09		.102		-1,983.33		-24,998,016.67
42290	42290 CA GO CP 10 06 09	'n	45	10/06/09	10/06/09 08/24/09	PURC	1.500	12,500,000.00	12,500,000.00		
sfc101				08/24/09	08/24/09 08/24/09		1.500				-12,500,000.00
	42293 B 9 10 09	ın	43	43 09/10/09 08/25/09	08/22/09	PURC	000	20,000,000.00	50,000,000.00 49,998,645.83		
8fc109	INPUT ISSUE DATE			09/01/09	09/01/09 08/26/09		.065		-1,354.17		-49,998,645.83

PAGE: 3 RUN: 09/02/09 07:52:36	(GAIN)/ LOSS SETTLEMENT	-492,413,159.23	-19,531.25 50,325,917.12	-9,765.63 25,162,958.56		376,046,218.05	
A N C I S C O - 5 5 4 - 4 4 8 7 IED INCOME	AMORTIZATION/ (ACCRETION) (INTEREST)		-2,377.72	-1,188.85	-599,778.25	-1,953,781.95	1,289,062.50
T Y O P S A N P P R R A N K I N 4 1 5 ANSATION REPORT - FIX 08/01/09 TO 08/31/09 REPORT GRAND TOTALS ASSETS		613,159.23	-304,008.15	-152,004.08			
CITY/COUNTY OF SAM FRANCISCO M.R. W. I.I.N. RANKIN 415-554-44 DETAILT-MUNARCHEEPERT - FIXED INCOME (08/01/09 TO 08/31/09 MASKETS ACSETS ACSETS	ORIGINAL PACE PROMIUM/ VALUE BOOK VALUE (DISCOUNT)	492,413,159.23 613,159.23	-50,304,008.15 -304,008.15	-25,152,004.08 -152,004.08		-374546218.05	-1,289,062.50
ACTIVE TRANSACTIONS •	PAR TYPE/ WEIGHTED TXMW TIELD PAR VALUE	PURC .768 491,800,000.00	SALE 1.546 -50,000,000.00	PSAL 1.546 -25,000,000.00	INTR .563	MAT .365 -37500000.00	AMRT .516

	7
0	8
Ü	4
S	4
н	1
Ü	4
2	2
4	2
96	1
fa ₄	5
	Н
2	4
×	
60	×
	н
St.	×
0	×
H	×
£-i	æ
2	
Þ	ии
0	ч
U	
_	3
H	90
H	Z
н	
U	
	æ
	Œ

PAGE: 1 RUN: 09/02/09 07:52:37	(GAIN)/LOSS SETTLEMENT		18,246.62	00 000	90,822.22	60,822.22	5.474.00		250,000.00	4,413.19		20,000,000.00			25,500,000.00			51,000,000.00		50,000,000.00	25,000,000.00	000 000	50,000,000.00	50,000,000.00		25,000,000.00	50,000,000.00		-50,304,008.15	-19,531.25	50,325,917.12	20 000 10	-50,304,008.15	25,162,958.56		-50,010,190.22
RUN: 09/1	BOOK VALUE (INTEREST) PREM / (DISC) AMORT/(ACCRET)	-18.246.62		-60,822.22	-60,822,22		-5,4/4.00	-250,000.00	-4.413.19		-426,666.67		429,687.50	-500,000.00		859.375.00	-1,000,000.00		-4,375.00	-2,187,50		-5,872.22	-5.872 22		-2,936.12	-E 073 33	20,016.65			-2,377.72			-1.188.85			
4 8 7	BOOK VALUE PREM / (DISC)										-49,573,333.33	200	-429,687.50	-25,000,000.00	-859 375 00	003,373,00	-50,000,000.00		-49,995,625.00	-24,997,812.50		-49,994,127.78	-49.994.127.78		-24,997,063.88	49 994 127 78	01.124,800,08	50,304,008.15	304,008.15	-50,304,008.15	-304,008.15	20, 304, 008.15	-25.152.004.08	-152,004.08	50,010,190.22	10,190.22
4 1 5 - 5 5 4 - 4 4 T - FIXED INCOME 8/31/09 BASIS POOLED FUNDS	PAR VALUE ORIGINAL FACE										-50,000,000.00 -49,573,333.33			-25,000,000.00 -25,000,000.00			-50,000,000.00 -50,000,000.00		-50,000,000.00 -49,995,625.00	-25,000,000,00 -24,997,812.50		-50,000,000.00 -49,994,127.78	-50.000.000.00 -49.994.127.78		-25,000,000.00 -24,997,063.88	-50 000 000 00 -49 994 127 78		50,000,000.00		- 50,000,000,00-	00 000 000	20,000,000,00	-25,000,000,00		50,000,000.00	
R A N K I N 4 1 1	TXN COUPON TYP YIELD	.222	.342	144	.222	.144	.144	2.000	.181	.181	1.200	4 000	.516		4 000	.516		.516		.000	.150	.000		.151		151	.151	1.750		_	1.546					1.016
RANKIN SACTION REPO /01/09 TO TTLEMENT DAI	TYP	INTR		TNIK	INTR	7.134411		INTR	INTR		MAT	PAMP	T VICE T	MAT	AMPT		MAT		MAT	MAT		MAT	MAT		MAT	TAN		PURC		SALE	Dilling	PURC	PSAL	_	PURC	
	TRADE/ SETTLE	08/23/09	08/23/09	08/23/09	08/23/09	08/23/09	08/23/09	08/31/00	08/28/09	08/28/09	08/11/00	08/1/00 NMD	08/31/09	08/31/09	08/31/09	08/31/09	08/31/09	08/31/09	60/90/80	60/90/80	60/90/80	08/20/00	08/20/09	08/20/09	08/20/00	08/20/09	08/20/09	08/17/09 PURC	08/18/09	08/11/09	08/13/00	08/11/09	08/11/09	08/13/09	08/17/09 PURC	08/13/03
BWLIN DETAIL TI FUND:	BANK BROK MATURITY CASH DATE /ENTRY	11/23/09	08/28/09	08/28/09	11/23/09	08/28/09	08/28/09	02/28/10	12/28/09	60/10/60	08/11/00	08/28/09	09/01/09		09/01/09	60/10/60		60/10/60	60/90/80	60/90/80	60/10/60	08/20/09	08/20/09	60/10/60	08/20/03	09/07/08 08/20/08	00/10/60	08/15/12	08/11/00		08/11/09	08/12/09	60/17/03	08/11/09	07/31/11	08/11/00
z	ROK						08/23/09				47			4.7			47		43	43		g	13		13	13		26		43	9		43		54	
#	BANK BROK CASH DATE	1.9	08/23/09	08/23/09	19	08/23/09	08/23	19	19	08/28	13	0 5	3		10	1			13	1.9		19	1.9		13	19		s)			u	D			un.	
ACTIVE TRANSACTIONS *	# DESCRIPTION/POOL# MEMO	41916 F H L B FLOATER	remy	F N L B FLORIBR VIR	41938 F H L B FLOATER OTR AC	remy 41939 F H T. B PLOATED OFF AC		41994 T NOTE	42076 F H L B FLOATER MONTHL		42110 F N M A DISCOUNT NOTE	42171 T - NOTE			42172 T - NOTE				42262 FHLB disc 08.06.09	42263 FHLB disc 08.06.09		42269 B 8 20 09	42270 B 8 20 09		42272 B 8 20 09	C109 42273 b 8 20 09		3 T 1.7	.01 1 of 2		H F	2 of 2	4		42280 T 1 7 31 11	TO T
* AC	INV #	41	Jeremy	Jeremy	41	Jeremy	Jeremy	41	42	COB	4211	42	tom		42	tom		tom	4226	42	sfc109	4226 efr109	42	8fc109	4227	Src1	8fc109	42	sfc101		Jeremy	8fc101		Jeremy	4228	Brez

RANCISCO	5 - 5 5 4 - 4 4 8 7	IXED INCOME	
DL.	H	D.	700
2	4		123
K		E	0
Ø	N	RPOR	
fa,	H	A RE	Ę
0	z	TION	100
TX	RA	NSAC	10/01
NO	z	E.	9
0	I I	IL	
U		Ê	
_	*	DH	
34	20		
H	Z		
н			
U	M N		

(GAIN)/LOSS SETTLEMENT PAGE: 2 RUN: 09/02/09 07:52:37 -49,996,033.33 49,996,033.33 -49,996,033.33 24,998,016.67 TXN COUPON PAR VALUE BOOK VALUE (INTEREST)
TYP YIELD ORIGINAL FACE PREM / (DISC) AMORT/(ACCRET) -3,966.67 49,996,033.33 -3,966.67 49,996,033.33 50,010,190.22 10,190.22 50,000,000.00 24,998,016.67 -1,983.33 12,500,000.00 4,300,000.00 49,996,033.33 -3,966.67 50,000,000.00 50,000,000.00 50,000,000.00 50,000,000.00 25,000,000.00 50,000,000.00 4,300,000.00 SETTLEMENT DATE BASIS
100 POOLED FUNDS 4 07/1709 FURC 11 07/1709 FURC 12 07/1709 FURC BANK BROK MATURITY TRADE/ CASH DATE /ENTRY SETTLE PUND: 42287 B 09 17 09 42200 CA CC P 10 06 09 42290 CA CC CP 10 06 09 842101 42293 B 9 10 09 862109 INPUT ISSUE DATE 1 of 4 - INPUT ISSUE DA B 09 17 09 2 of 4 - INPUT ISSUE DA B 09 17 09 of 4 - INPUT ISSUE DA 09 17 09 PHLB 1.5 3NC1 step-up 1 of 2 PHLB 1.5 3NC1 step-up 2 of 2 DESCRIPTION/POOL# . ACTIVE TRANSACTIONS . T 1 7 31 11 17 09 2 of 2 60 42282 P 42283 P 8fc101 2 42284 B 8fc109 1 8fc109 2

sfcl01 INV 8

12,500,000.00 -49,998,645.83

49,998,645.83

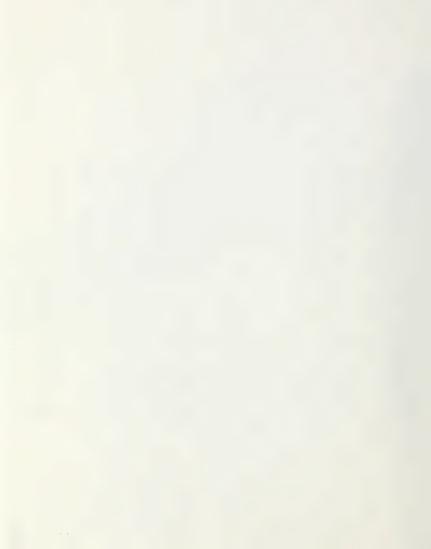
50,000,000.00

12,500,000.00

42286 8fc109

P.	* ACTIVE TRANSACTIONS	ACTIONS *	CITY/C MR. NBWL DETA	CITY COUNTY OF SAN FRANCISCO 1. NEWLIN RANKIN DETAIL TRANSING 08 (03/09 TO 09/31/09 REPORT GRAND TOTALS	TY OF SAN F RAHKIN 415 ANSACTION REPORT - FI 08/01/09 TO 08/31/09 REPORT GRAND TOTALS	RANCISCO -554-44 XED INCOME	8 T	RU
	PAR			ASSETS	TS			
TYPE/ TXN#	TYPE/ WEIGHTED TXX# YIELD	PAR VALUE	ORIGINAL FACE VALUE	BOOK VALUE	PREMIUM/ (DISCOUNT)	AMORTIZATION/ (ACCRETION)	(INTEREST)	(GAI
1								
PURC		.768 491,800,000.00	4	492,413,159.23	613,159,23			
(12)	12)							
SALE	1.546	SALE 1.546 -50,000,000.00		-50,304,008.15 -304,008.15	-304,008.15		-2.377.72	-19
1	1)							
PSAL	1.546	PSAL 1.546 -25,000,000.00		-25,152,004.08	-152,004.08		-1,188,85	- 6
_	1)							
INTR	.393						-399,778,25	
_	(9							
MAT	.365	.365 -375000000.00		-374546218.05			-1,953,781.95	
_	6)							

PAGE: 3 RUN: 09/02/09 07:52:37	SETTLEMENT	-492,413,159.23	-19,531.25 50,325,917.12	-9,765.63 25,162,958.56		376,046,218.05	
RUN: 09,	(GAIN)/ LOSS		-19,531.2	-9,765.63			
	(INTEREST)		-2,377.72	-1,188.85	-399,778.25	-1,953,781.95	
KED INCOME	AMORTIZATION/ (ACCRETION)						1,289,062.50
AMSACTION REPORT - FI 08/01/09 TO 08/31/09 REPORT GRAND TOTALS ASSETS	PREMIUM/ (DISCOUNT)	613,159.23	-304,008.15	-152,004.08			
DETAIL TRANSACTION REPORT - FIXED INCOME 08/01/09 TO 08/31/09 REPORT GRAND TOTALS ASSETS	THAL PACE BOOK VALUE (DISCOURT) (ACCESTION) (INTEREST)	492,413,159.23	-50,304,008.15	-25,152,004.08		-374546218.05	-1,289,062.50



Office of the Treasurer & Tax Collector City and County of San Francisco

Pauline Mary, Chief Assistant Treasurer Newlin Rankin, Chief Investment Officer



José Cisneros, Treasurer

Investment Report for the month of November, 2009

December 21, 2009

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, CA, 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, CA, 94102-0917

Ladies and Gentleman

This correspondence and its attachments show the investment activity for fiscal year-to-date of the portfolios under the Treasurer's management.

	Fiscal Year to I	Date	Month Ending 1	1/30/2009
INCOME	Pooled Fund	All Funds	Pooled Fund	All Funds
Interest Received	19.01	20.52	3.18	3.97
Total Net Earnings	15.89	17.17	3.20	3.40
Earned Income Yield (in %)	1.32	1.32	1.32	1.32
Current Yield to Maturity (in %)			1.52	1.51
PRINCIPAL				
Cost of Securities *			3,231	3,389
Unamortized Book Value			3,233	3,391
Market Value **			3,243	3,402
Accrued Interest			13	14
Total Value (Market Value + Accrued Interest)			3,256	3,416
Average Daily Balance	2,785	2,976	2,944	3,127
Average Age of Portfolio (in days)	632	625	660	622

^{*} Cost of Securities = Current Amortized Book Value less Cash in Bank Accounts

In accordance with provisions of California State Government Code Section 53646, we forward this report detailing the City's investment portfolio as of 11/30/2009 These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months

Very truly yours.

GOVERNMENT DOCUMENTS DEPT

DEC 2 3 2009

SAN FRANCISCO PUBLIC LIGHARY

Treasurer

cc: Harvey Rose, Budget Analyst

Ben Rosenfield, Controller

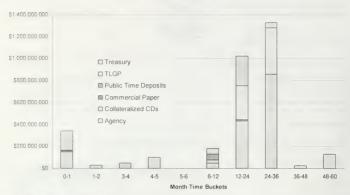
Controller - Internal Audit Division: Tania Lediju

Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan

Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies

^{**} Less Cash in Bank Accounts

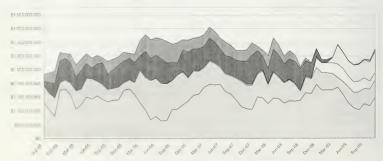
Pooled Fund Maturities



Given that interest rates are so low from 1 day to 1 year on the yield curve, we have allocated more maturities to the 2-3 year part of the curve.

Change in Asset Allocation 9/2004 to present

The chart below shows the total size of the Pooled Fund and the relative investments by type.



□ Agency □ Treasury □ Collateralized CDs □ TLGP ■ Public Time Deposits ■ Commercial Paper ■ Negotiable CDs

Trailing 12 Month Key Interest Rates



11/30/20009 Asset Allocation

AND THE PROPERTY OF THE PARTY O

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY BILLS F	305,000.00	304,746.94	304,984.38	100.08 %	26.07	0.13 %
TREASURY NOTES F	400,000.00	402,729.11	403,675.00	100.23 %	1,560.92	0.74 %
TREASURY LGP F	706,000.00	715,093.08	722,075.45	100.98 %	8,135.65	1.55 %
TLGP FLOATER F	50,000.00	50,074.05	50,246.09	100.34 %	172.04	0.44 %
FEDERAL HOME LOAN BANK F	329,140.00	328,764.25	330,866.95	100.64 %	2,102.70	1.93 %
FEDERAL NATIONAL MORTGAGE ASS	267,546.00	268,969.26	269,809.76	100.31 %	1,032.03	1.48 %
FEDERAL FARM CREDIT BANK F	218,225.00	224,147.26	223,802.55	99.85 %	904.25	1.48 %
FHLMC Bonds F	439,265.00	447,063.33	446,320.73	99.83 %	920.77	1.79 %
FHLB MULTI STEP F	202,750.00	202,680.40	203,047.78	100.18 %	388.58	% 26.0
FHLMC FLOAT QTR 30/360 F	70,000.00	70,000.00	70,306.25	100.44 %	306.25	0.80 %
FMC DISCOUNT NOTES F	20,000.00	19,832.00	19,999.79	100.85 %	18.79	0.91 %
COMM PAPER INT BEAR ACT/365 F	16,715.00	16,715.00	16,714.39	100.00 %	-0.61	0.50 %
PUBLIC TIME DEPOSIT F	65,100.00	65,100.00	65,100.00	100.00 %	0.00	1.08 %
COLLATERAL C Ds F	275,000.00	275,000.00	275,000.00	100.00 %	0.00	1.90 %
Totals(000's)	3,364,741.00	3,390,914.68	3,401,949,11	100.33 %	15,567.43	1.33 %

Page 8 of 9

Э

Inv. Description CUSII	CUSIP	Purchase Maturity	Coupon YTM TR	Current Par /Share Current Book	Market Value Market Price	Curr Accr Int Price Source	Unrealized Gain Unrealized Loss
Fund: 100 POOLED FUNDS							
42339 B 3 11 10	912795768	11/19/2009	.0000000	50,000,000.00	49,984,376.00	6,119.13 SUNGARD	0.00
42340 8 12 31 09	912795R60	11/19/2009	.031001	30,000,000.00	30,000,000.00	851.13 SUNGARD	233.87
42345 B 12 24 09	912795R52	11/27/2009	.000000	175,000,000.00	175,000,000.00	173.08 SUNGARD	7,701.92
Inv Type: 11 TREASURY BILLS			.0000000	255,000,000.00	254,984,376.00 99.993873	7,143.34	7,935.79
42298 T 0.875 02 28 11	912828KE9	09/04/2009	.632110	50,000,000.00	50,312,500.00	111,187.84 SUNGARD	132,812.50
42301 T1.375 2 15 12	912828KC3	09/16/2009	1.206843	50,000,000.00	50,656,248.00	201,766.31 SUNGARD	457,029.25
42325 T1083111	912828LV0	10/29/2009	1.000000	100,000.00	100,812.50	254.14 SUNGARD	496.09
42326 T 1 08 31 11	912828LV0	10/29/2009	1.000000	99,900,000.00	100,711,683.50	253,889.50 SUNGARD	511,203.03
42329 T1.5103110	9128283P6	11/03/2009	1.500000	50,000,000,00	50,562,500.00	64,226.52 SUNGARD	23,437.50
42341 T 1 7 31 11	912B2BLG3	11/19/2009 07/31/2011	1.000000	120,000,000.00	121,012,502.40	401,086.97 SUNGARD	210,939.90
Inv Type: 12 TREASURY NOTES			1,101570	370,000,000.00	373,356,246.40	1,032,411.28	1,335.918.27
42165 J P MORGAN CHASE TI	481247AK0	03/24/2009 06/15/2012	2.20000C 2.046890	25,000,000.00	25,670,700.00	253,611.11 UPRICE	551,700.00
42166 GENL ELEC CAP CORP	1696/HMN/	03/12/2012	2.250000	35,000,000.00	35,896,875.00	177,812.50 SUMCARD	711,725.00
42170 MORGAN STANLEY FOR	61757UAF7	03/16/2009	2.0000000	25,000,000.00	25,566,406,25	-25,833,44 SUNGARD	528,656,25
	44.	property of			00:02/1-	- - - - - - - -	
	1771 1 3	-0 ptm				8	

Inv. Des	mestments Outstanding As Or Date: 11/30/2009 Inv. Description CUSIF	CUSIP	Purchase	Coupon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
No.			Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
			04/30/2012	1.966916	25,117,500.00	102.322300	UPRICE	0.00
STREE BK	BK OF THE WEST. BNP	064244AA4	04/02/2009	2,150000	5,000,000.00	5,132,031.25	19,111,11	105,081,75
			03/27/2012	1.962752	5,026,950.00	102,640625	SUNGARD	0.00
STEED BK	BK OF THE WEST.BNP	S64244AA4	04/02/2009	2.150000	20,000,000.00	20,528,125.00	76,444,44	420,125.00
			03/27/2012	1.962877	20,108,000.00	102.640625	SUNGARD	0.00
42191 BAC	BAC 2.1 04.30.12 TL	06050BAG6	04/02/2009	2.100000	25,000,000.00	25,553,750.00	45,208.33	460,756.00
			04/30/2012	1.974869	25,093,000.00	102.215000	UPRICE	0.00
12155 GE	GE 1.625 01.07.11 T	36967HAG2	04/16/2009	1.625000	25,000,000.00	25,291,725.00	162,500,00	124,225.00
			01/07/2011	1.230507	25,167,500.00	101.166900	UPRICE	0.00
42156 GE	GE 1.625 01.07.11 T	36967HAG2	04/16/2009	1.625000	25,000,000.00	25,291,725.00	162,500.00	125,975.00
			01/07/2011	1,235002	25,165,750.00	101,166900	UPRICE	0.00
42197 C1.	C 1.625 03.30.11 TL	173143AA1	04/16/2009	1.625000	50,000,000.00	50,735,150.00	137,673.61	510,150.00
			03/30/2011	1.390825	50,225,000.00	101.470300	UPRICE	0.00
42198 GS	GS 1.625 07.15.11 T	38146FAF8	04/16/2009	1.625000	50,000,000.00	50,731,700.00	306,944.61	527,200,00
			07/15/2011	1,439098	50,204,500.00	101.463400	UPRICE	0.00
42211 USS	USSA CAPITAL CO	90390QAA9	04/28/2009	2.240000	16,000,000.00	16,385,000.00	60,728.89	259,400.00
			03/30/2012	1.962025	16,125,600.00	102,406250	SUNGARD	0.00
42258 CIT	CITIGROUP FDG INC G	17313YAC5	06/29/2009	1.250000	50,000,000.00	50,468,750.00	307,291.67	511,756.00
			06/03/2011	1.295193	50,000,402.78	100.937500	SUNGARD	0.00
42259 CTT	CITIGROUP FDG INC G	17313YAC5	06/29/2009	1.250000	50,000,000.00	50,468,750.00	307,291.67	511,750.00
			06/03/2011	1,295193	50,000,402.78	100.937500	SUNGARD	0.00
42274 GE	GE TLGP 3 12 09 11	36967HAD9	07/30/2009	3.000000	50,000,000.00	52,076,300.00	716,666.67	473,800.00
			12/09/2011	1.609053	51,815,000.00	104.152600	UPRICE	0.00
42299 HSE	HSBC 3.125 12 16 11	4042EPAA5	09/16/2009	3.125000	20'000'000'00	52,226,250.00	716,145.83	256,700.00
			12/16/2011	1.341284	52,360,175.00	104,452500	UPRICE	0.00
42317 C1.	C 1.625 03.30.11 TL	17314JAA1	10/22/2009	1.625000	35,000,000.00	35,514,605.00	96,371.52	91,105.00
			03/30/2011	.7777608	35,458,256.94	101.470300	UPRICE	0.00
42328 MS	MS 2.25 3 13 12	61757UAPS	11/04/2009	2.250000	20,000,000.00	20,531,250.00	97,500.00	99,450.00
			03/13/2012	1.316899	20,495,550.00	102.656250	SUNGARD	0.00
42331 MS	MS TLGP 2.25 03 13	61757UAP5	11/06/2009	2.250000	50,000,000.00	51,328,125.00	243,750.00	244,125.00
			03/13/2012	1.310906	51,249,625.00	102.656250	SUNGARD	0.00
42332 GE	GE TLGP 2.125 12 21	36967HAV9	11/06/2009	2.125000	25,000,000.00	25,503,906.25	236,111.11	250,156.25
			12/21/2012	1.789291	25,452,968.75	102.015625	SUNGARD	0.00
Type: 15	Inv Type: 15 TREASURY LGP			2.046317	706,000,000.00	772,075,448.75	4,784,721.99	8,135,648.75
				1.545176	715.093.081.25	102.276926		0.00

- 12/11/2009 10:06:01 AP

4	
-	
÷	
~	
÷	
-	
Ĉ	
Sin	

Tuy.	COLLOCATION				The same of the sa		The same of the same of	
	Describino.	COSTP	Purchase	Conbon	Current Par / Share	market Value	Curr Acer Int	Unrealized Gain
No.			Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
42242 MI	MORGAN STANLEY FDIC	61757UAN0	03/19/2009	.499690	25,000,000.00	25,125,000.00	27,066.54	84,675.00
			03/13/2012	.434784	25,040,325.00	100.500000	SUNGARD	00.00
42306 Ui	42306 Un on Bank TLGP Flo	905266AAC	03/23/2009	.495000	25,000,000.00	25,121,093.75	26,125.00	87,368.75
			03/16/2012	.440772	25,033,725.00	100.484375	SUNGARD	00:00
v Type: 1	Inv Type: 16 TLGP FLOATER			.497345	50,000,000.00	50,246,093.75	53,191.54	172,043.75
				.437778	50,074,050.00	100.492188		0.00
42261 FP	42261 FHLB 2.125 7.20.12	3133XU4Q3	07/20/2009	2.125000	19,000,000.00	19,035,625.00	146,920.14	59,375.00
			07/20/2012	2.168262	18,976,250.00	100.187500	SUNGARD	0.00
42296 FF	FHLB 2 9 24 12 3NC6	3133XUTD5	09/24/2009	2.000000	50,000,000,00	50,218,750.00	186,111.11	218,750.00
			09/24/2012	2,000000	20,000,000.00	100.437500	SUNGARD	00'0
42297 FF	FHLB 2 9 24 12 3NC6	3133XUTD5	09/24/2009	2.000000	25,000,000.00	25,109,375.00	93,055.56	109,375.00
			09/24/2012	2.000000	25,000,000.00	100.437500	SUNGARD	0.00
42315 FF	FHLB 2 10 29 12 3NC	3133XVC66	10/29/2009	2.000000	35,140,000.00	35,315,700.00	62,471.11	175,700.00
			10/29/2012	2.000000	35,140,000.00	100.500000	SUNGARD	00'0
42320 FI	42320 FHLB 1.625 11 21 12	3133XVEM9	11/02/2009	1.625000	100,000,000,001	100,937,500,00	45,138.89	1,289,500.00
			11/21/2012	1.743992	99,648,000.00	100,937500	SUNGARD	00'0
42327 FI	42327 FHLB 3NC3 1x 2% fix	3133XVG47	11/09/2009	2.000000	100,000,000.00	100,250,000.00	122,222.22	250,000.00
			11/09/2012	2.000000	100,000,000,001	100,250000	SUNGARD	0.00
v Type: 2	Inv Type: 22 FEDERAL HOME LOAN BANK	W BANK		1.893553	329,140,000.00	330,866,950.00	655,919.03	2,102,700.00
				1.932116	328,764,250.00	100.524686		0.00
42208 F N M A	NMA	31398AWY4	04/29/2009	1.700000	50,000,000.00	50,234,375.00	75,555.56	234,375.00
			04/29/2011	1.700000	50,000,000.00	100.468750	SUNGARD	0.00
42295 FI	42295 FNMA 2.15 09 10 12	31398AZA3	09/10/2009	2.150000	52,546,000.00	53,087,880.63	254,191.28	394,751.83
			09/10/2012	2.053284	52,693,128.80	101.031250	SUNGARD	0.00
42333 FI	42333 FNMA 1.625% 2.5NC6	3136FJRF0	11/10/2009	1.625000	75,000,000,00	75,281,250.00	71,043.75	281,250.00
			05/10/2012	1.625000	75,000,000.00	1,10,375,000	SUNGARD	0.00
42335 FI	42335 FNMA 1.75 3 23 11	31398AVQ2	11/19/2009	1.750000	20'000'000'00	50,812,500.00	165,277.78	41,500.00
			03/23/2011	14008055	50,906,111.11	101.625000	SUNGARIT	0073
42338 FI	42338 FNMA 1.75 3 23 2011	31398AVQ2	11/20/2009	1 75,20,000	20,000,000.00	201, 12%, 0.010, 0.02	66,111.11	11.5.1.1
			03/23/2011	5717: :	20,376,016.67	0.00577-11	SUNGARD	100
v Type: 2	Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSN	MORTGAGE AS	NSS		The Asset		817	6



Inv.	Inv. Description CUST	CUSIP	Purchase	Coupon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
No.			Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
			04/20/2012	1.804704	50,268,000.00	100,593750	SUNGARD	0.00
77	PP 38 Bullet 2.128 6	31331GYP8	11/03/2009	2,125000	100,000,000,001	102,187,500.00	962,152.78	414,300.00
			06/18/2012	1.434006	102,570,075.00	102.187500	SUNGARD	0.00
42342	FFCB Bullet 3,875 8	31331YZ86	11/19/2009	3.875000	50,000,000.00	52,734,375.00	516,666.66	29,375.00
			08/25/2011	.784911	53,157,083.33	105.468750	SUNGARD	0.00
Type	Inv Type: 28 FEDERAL FARM CREDIT BANK	DIT BANK		2.550965	200,000,000.00	205,218,750.00	1,593,847.22	472,550.00
				1.356967	205,995,158.33	102.609375		0.00
42190	FHLMC 3 SNC1	3128X8WF5	04/21/2009	3.000000	50,000,000.00	50,406,250.00	166,656.67	406,250.00
			04/21/2014	3.000000	50,000,000,00	100,812500	SUNGARD	00'0
42206	FHLMC	3128X8WF5	04/21/2009	3.000000	30,000,000,00	30,243,750.00	100,000.00	243,750.00
			04/21/2014	3,000000	30,000,000,00	100,812500	SUNGARD	0.00
42207	FHLMC	3128X8WF5	04/21/2009	3,000000	50,000,000,00	50,406,250.00	166,666.67	406,250.00
			04/21/2014	3.000000	50,000,000.00	100.812500	SUNGARD	0.00
42215	FHLMC	3128X85K9	05/28/2009	2.500000	50,000,000.00	50,281,250.00	236,111.11	0.00
			03/23/2012	2,102915	50,540,000.00	100.562500	SUNGARD	-258,750,00
12260	42260 FHUMC 2 3 16 11	3128X8QH8	07/10/2009	2.000000	35,000,000.00	35,131,250.00	145,833.33	0.00
			03/16/2011	1.465911	35,309,400.00	100,375000	SUNGARD	-178,150,00
2322	42322 FHLMC 1.67 4 30 12	3128X9LH1	10/30/2009	1.670000	75,000,000.00	75,304,687.50	107,854.17	304,687,50
			04/30/2012	1.670000	75,000,000.00	100,406250	SUNGARD	0.00
12323	42323 FHLMC 1.365 04 27 1	3128X9JU5	10/27/2009	1.650000	20,665,000.00	20,697,289.06	32,202.96	71,552.56
			04/27/2012	1.727981	20,625,736.50	100.156250	SUNGARD	0.00
42334	FHLMC 3.875 6 29 11	3137EABNB	11/19/2009	3.875000	50,000,000.00	52,625,000.00	818,055.55	72,500.00
			06/29/2011	.683145	53,305,972.22	105.250000	SUNGARD	0.00
42336	FHLMC 3.875 6	3128X8XP2	11/20/2009	1.125000	28,600,000.00	28,600,000.00	160,875.00	00'0
			06/29/2011	.730587	28,930,514.47	100,000000	SUNGARD	-179,470,77
42337	FHLMC 3.875 6 29 11	3137EABN8	11/20/2009	3.875000	50,000,000.00	52,625,000.00	818,055.56	32,147.50
			06/29/2011	.629000	53,351,706.67	105.250000	SUNGARD	0.00
Type	Inv Type: 30 FHLMC Bonds			2.666505	439,265,000.00	446,320,726.56	2,752,321.02	1,537,137.56
				1.789551	447,063,329.86	101.606257		-616,370./2
42243	42243 FHLB MULTI STEP	3133XTZR0	06/30/2009	.500000	50,000,000,00	20,000,000,00	104,861.11	0.00
			06/30/2010	.500000	50,000,000.00	100,000000	SUNGARD	0.00
42282	42282 FHLB 1.5 3NC1 step-	3133XUM83	08/27/2009	1.500000	50,000,000.00	50,078,125.00	195,833.33	78,125.00
			08/27/2012	1.500000	50,000,000,00	100.156250	SUNGARD	0.00
42283	42283 FHLB 1.5 3NC1 step-	3133XUMB3	08/27/2009	1.500000	4,300,000.00	4,306,718.75	16,841.67	6,718.75

That s that

42283 FHLB 1.5 AvantGard APS2



Unrealized Gain	Curr Acer Int	Market Value	Current Par /Share	Coupon	Purchase	ate: 11/30/2009 CUSIP	Investments Outstanding As Of Da Inv. Description	
As Of Date: 11/20/2009 Custon Coupon Current Par / Share Market Value	P Purchase Coupon Current Par / Share	P Purchase Coupon		۵.	ts Outstanding As Of Date: 11/30/2009 Description CUSIP	ts Outstanding As Of Da Description		

stments Outstanding As Of Date: 11/30/2009	8: 11/30/2009						
v. Description	CUSIP	Purchase	Coupon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
0,		Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
		08/27/2012	1.500000	4,300,000.00	100.156250	SUNGARD	0.00
2318 FHLB 0.75 9 29 11 2	3133XUVP5	10/20/2009	.750000	48,450,000.00	48,631,687.50	62,581.26	234,982,50
		09/29/2011	.807171	48,417,901.88	100,375000	SUNGARD	0.00
2319 FHLB 2nc3m Step	3133XVCM1	10/28/2009	1.000000	50,000,000.00	50,031,250.00	45,833,33	68,750.00
		10/28/2011	1.037988	49,962,500.00	100.062500	SUNGARD	00:00
Type: 38 FHLB MULTI STEP			.950886	202,750,000.00	203,047,781.25	425,950.70	388,576.25
			.973908	202,680,401.88	100.146871		0.00
2354 FHLMC 3nc1 float st	3128X9DK3	09/10/2009	.801880	50,000,000.00	50,218,750.00	90,211.50	218,750.00
		09/10/2012	.801880	20'000'000'00	100.437500	SUNGARD	0.00
Type: 40 FHLMC FLOAT QTR 30/360	30/360		.801880	50,000,000,00	50,218,750.00	90,211.50	218,750.00
			.801880	50,000,000,00	100.437500		0.00
2314 CA GO CP 12 07 09	13067GEN3	10/06/2009	.500000	16,715,000.00	16,714,387.12	12,822.47	0.00
		12/07/2009	.500000	16,715,000.00	99,996333	SUNGARD	-612.88
Type: 83 COMM PAPER INT BEAR ACT/365	BEAR ACT/365		.500000	16,715,000.00	16,714,387.12	12,822.47	0.00
			.500000	16,715,000.00	99,996333		-612.88
2199 FIRST NATIONAL BANK		01/18/2009	2.650000	10,000,000.00	10,000,000.00	45,638.88	0.00
		12/20/2010	2.650000	10,000,000.00	100.000000	USERPR	0.00
2217 BANK OF SAN FRANCIS		05/18/2009	1.600000	100,000,00	100,000.00	275.56	0.00
		05/17/2010	1.600000	100,000.00	100.000000	USERPR	00.00
12277 CD FIRST NATL BANK		07/31/2009	1.750000	5,000,000.00	5,000,000.00	15,069,44	0.00
		07/31/2010	1.750000	5,000,000.00	100.000000	USFRPR	00.00
2316 UBOC PTD 0,7 10 13		10/13/2009	.700000	50,000,000.00	50,000,000,00	47,638.89	00:00
		10/13/2010	.700000	50,000,000.00	100.000000	USERPR	00:00
Type: 1010 PUBLIC TIME DEPOSIT	EPOSIT		1.081567	65,100,000.00	65,100,000.00	108,622.77	0.00
			1.081567	65,100,000,00	100.000000		
2119 US BANK COLLATERALL		12/09/2008	3.4900000	50,000,000,00	50,000,000.00	302,486.11	0.37
		12/08/2009	A. Heggioù	50,000,000.00		North Sty 1	
2120 US BANK COLLATERALE		17/03/17/1186) benefit	100 C. L. 10 L. C.		11 mars	100
		A Managaran		30.00		8 22 44	
2121 US BANK COURS - 6		1 1/1 1	1			10.75	
			- 100				



200 10
1

NO. 44/03 BOALDAIATERZED 4224 BOLACDO.27090	CUSIP	Purchase	Coupon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
2 1		Maturity	YTM TR	Surrent Book	Market Price	Price Source	Ilnrealized Loce
		0000777777	1 450000	100000000	00 000 000	102 222 23	000
3274 5 cf A CD 0,77 09 0		044447040	1 470000	000000000000000000000000000000000000000	0000000000	and a second	00.0
2254 Sig*A CD 0.77 09 0		04/14/2010	1.420000	100,000,000,00	100.00000	USERPR	0.00
		09/05/2009	.720000	25,000,000.00	25,000,000.00	45,000.00	0.00
		08/05/5010	.720000	25,000,000.00	100.00000	USERPR	0.00
Inv Type: 1012 COLLATERAL C Ds			1.896364	275,000,000.00	275,000,000.00	845,791.66	0.00
			1.896364	275,000,000.00	100.00000		0.00
		Subtotal	1.706364	3,206,516,000.00	3,242,890,515.46	12,995,184.00	15,334,537.20
			1,336467	3,233,059,822.60	101.134394		-630,015.62
Fund: 9704 SFUSD BONDS 2006B	eni						
42160 T BILL 91	912795R86	02/06/2009	.518973	20,000,000,00	50,000,000.00	211,083.33	31,166.67
		01/14/2010	.512483	49,757,750.00	100.00000	SUNGARD	0.00
Inv Type: 11 TREASURY BILLS			.518973	20,000,000,00	50,000,000.00	211,083.33	31,166.67
			.512483	49,757,750.00	100.00000		0.00
42264 T 1,125 06,30,11 91	912B2BLF5	07/21/2009	1.125000	30,000,000.00	30,318,748.80	141,236.41	224,998.80
		06/30/2011	.962195	30,113,009.51	101.062496	SUNGARD	0.00
Inv Type: 12 TREASURY NOTES			1.125000	30,000,000.00	30,318,748.80	141,236.41	224,998.80
			.962195	30,113,009.51	101.062496		0.00
42156 FANNIE MAE 31	3136FHAA3	02/11/2009	2,000000	20,000,000.00	20,068,750.00	122,222.22	68,750.00
		02/11/2011	2.000000	20,000,000.00	100.343750	SUNGARD	0.00
Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSN	RTGAGE AS	SN	2.000000	20,000,000.00	20,068,750.00	122,222.22	68,750.00
			2.000000	20,000,000.00	100.343750		0.00
42159 FEDERAL FARM CREDIT 31	313316111	02/06/2009	2.800000	18,225,000.00	18,583,804.69	174,352.50	431,704.69
		01/28/2014	2.886754	18,152,100.00	101.968750	SUNGARD	0.00
Inv Type: 28 FEDERAL FARM CREDIT BANK	BANK		2.800000	18,225,000.00	18,583,804.69	174,352.50	431,704.69
			2.886754	18,152,100.00	101.968750		0.00
42355 FHLMC 3nc1 float st 31	3128X9DK3	09/10/2009	.801880	20,000,000.00	20,087,500.00	36,084.60	87,500.00



en l	1/30/2009						
No.	CUSIF	Maturity	YTM TR	Current Par / Snare Current Book	Market Value Market Price	Price Source	Unrealized Gain
		09/10/2012	.801880	20,000,000,00	100.437500	SUNGARD	0.00
1V Type: 40 FHLMC FLOAT QTR 30/360	/360		.801880	20,000,000.00	20,087,500.00	36,084.60	87,500.00 0.00
42176 FREDDIE MAC DISCOUN	313397RN3	02/05/2009	.900000	20,000,000.00	19,999,788.89	149,000.00 SUNGARD	18,788.89
v Type: 44 FMC DISCOUNT NOTES	S		,900000	20,000,000.00	19,999,788.89 99.998944	149,000.00	18,788.89
		Subtotal	1.168240	158,225,000.00	159,058,592.38	833,979.06	862,909.05
rand Total		Count 78	1.681313	3,364,741,000.00	3,401,949,107.84	13,829,163.06	16,197,446.25



s = 40 F/HI// = 4 of 17 AM										11/3
From Date: 11/1/2009 To Date: 11/30/2009	1/2009									0/200
Inv. Description	CUSIP TXN	Par Value	Book Value	(Interest)	(Gain) / Loss	Fund	Settled	Settled Prem / (Disc)	Amort /	Settlement 60
Fund: 100 POOLED FUNDS										
42339 B 3 11 10	912795T68 PURC	20,000,000.00	49,997,319.66	0.00	0.00	1/11 001	11/19/2009	-2,680.34	0.00	-49,997,319,66
4234C B 12 31 C9	912795R6D PURC	30,000,000.00	29,999,749.62	0.00	0.00	100 11/1	11/19/2009	-250.38	0.00	-29,999,749.62
42324 8 11 27 69	912795Q53 MAT	-175,000,000.00	-174,995,065.98	-4,934.02	00'0	100 11/2	11/27/2009	0.00	0.00	175,000,000.00
42345 B 12 24 09	912795R52 PURC	175,000,000.00	174,992,125.00	00'0	00'0	100 11/2	11/27/2009	-7,875.00	00'0	-174,992,125.00
Inv Type: 11 TREASURY BILLS		80,000,000,00	79,994,128.30	-4,934.02	0.00			-10,805.72	0.00	-79,989,194.28
42255 T 4.375 12 15 10	912828EQ9 SALE	-50,000,000,000	-52,718,557.89	-747,096.99	419,921.87	100 11/0	11/02/2009	-2,718,557.89	0.00	53,045,733.01
42256 T 4,375 12 15 10	912828EQ9 SALE	-50,000,000,000	-52,718,557.89	-747,096.99	419,921.87	100 11/0	11/02/2009	-2,718,557.89	0.00	53,045,733.01
42257 T 4.375 12 15 10	912828EQ9 SALE	-25,000,000.00	-26,359,278.95	-373,548.50	209,960.94	100 11/0	1/02/2009	-1,359,278.95	0.00	26,522,866.51 O
42276 T 4,5 11 15 10	912828EM8 SALE	-50,000,000,00	-52,929,008.15	-593,070,65	367,187.50	100 11/0	11/02/2009	-2,929,008.15	0.00	53,154,891.30 A
42281 7173111	912828LG3 SALE	-50,000,000.00	-50,010,190.22	-101,902.17	-222,656.25	100 11/0	11/02/2009	-10,190.22	00.00	50,334,748.64
42329 T 1.5 10 31 10	912828JP6 PURC	50,000,000,00	50,545,277.97	0.00	0.00	100 11/0	11/03/2009	545,277.97	0.00	-50,545,277.97
42341 T 1 7 31 11	912828LG3 PURC	120,000,000.00	121,163,519.04	0.00	0.00	100 11/1	11/19/2009	1,163,519.04	00.00	-121,163,519.04 K
Inv Type: 12 TREASURY NOTES		-55,000,000.00	-63,026,796.09	-2,562,715.30	1,194,335.93			-8,026,796.09	0.00	64,395,175.46 0
42328 MS 2.25 3 13 12	61757UAPS PURC	20,000,000.00	20,495,550.00	0.00	0.00	100 11/0	11/04/2009	495,550.00	0.00	-20,495,550.00
42178 JPM 2.125 12.26.12	481247AM6 SALE	-25,000,000,00	-24,992,250.00	-191,840.28	-327,750.00	100 11/0	11/06/2009	7,750.00	0.00	25,511,840.28 g
42331 MS TLGP 2.25 03 13	61757UAP5 PURC	20,000,000,00	51,249,625.00	00.00	0.00	100 11/0	11/06/2009	1,249,625.00	0.00	-51,249,625.00 8.
42332 GE TLGP 2.125 12 21	36967HAV9 PURC	25,000,000.00	25,452,968.75	00.00	0.00	100 11/0	11/06/2009	452,968.75	0.00	-25,452,968.75
Inv Type: 15 TREASURY LGP		70,000,000,00	72,205,893.75	-191,840.28	-327,750.00			2,205,893.75	00'0	-71,686,303.47
42320 FHLB 1.625 11 21 12	3133XVEM PURC 9	100,000,000.00	99,724,736.12	0.00	0.00	100 11/0	11/02/2009	-275,263.88	0.00	-99,724,736.12
42327 FHLB 3NC3 1x 2% fix	3133XVG47 PURC	100,000,000.00	100,000,000.00	0.00	00'00	100 11/0	11/09/2009	0.00	0.00	-100,000,000.00
42320 FHLB 1.625 11 21 12	3133XVEM INTR 9	0.00	-76,736.12	-85,763.88	0.00	100 11/2	11/21/2009	0.00	00:00	162,500.00
Inv Type: 22 FEDERAL HOME LOAN BANK	IN BANK	200,000,000.00	199,648,000.00	-85,763.88	00'0			-275,263.88	0.00	-199,562,236.12
42300 FNMA 1.875 04 20 20	31398AWK SALF 4	-50,000,000.00	-50,462,000.00	-31,250.00	-177,250.00	100 11/0	11/02/2009	-462,000.00	0.00	50,670,500.00
42126 F N M A	31398ARC8 CALL	-50,000,000.00	-51,050,000.00	0.00	1,050,000.00	100 11/0	11/06/2009	-1,050,000.00	0.00	50,000,000.00
42126 F N M A	31398ARC8 INTR	00:00	00'0	-1,030,000.00	00'0	100 11/0	11/06/2009	0.00	0.00	1,030,000.00
42127 F N M A	31398ARC8 CALL	-50,000,000,00	-51,050,000.00	00.00	1,050,000.00	100 11/0	11/06/2009	-1,050,000.00	0.00	20'000'000'00
42127 F N M A	31398ARC8 INTR	00.00	0.00	-1,030,000.00	00.00	100 11/0	11/06/2009	0.00	0.00	1,030,000.00
42128 F N M A	3139BARCB CALL	-20,000,000.00	-20,420,000.00	0.00	420,000.00	100 11/0	11/06/2009	-420,000.00	0.00	20,000,000.00
42128 F N M A	31398ARC8 INTR		00.00	-412,000.00	00.00	100 11/0	1/06/2009	0.00	0.00	412,000.00 51
42333 FNMA 1.625% 2.5NC6	3136FJRFC PURC	75,000,000.00	75,000,000.00	0.00	00:00	100 11/1	1/10/2009	0.00	00.00	-75,000,000,00
42335 FNMA 1.75 3 23 11	31398AVQ2 PURC	20,000,000.00	50,906,111.11	0.00	00.00	100 11/1	11/19/2009	906,111.11	0.00	-50,906,111.11

From Date: 11/1/2009 To Date: 11/30/2009	0/2009								80/200
Inv. Description	CUSIP TXN	Par Value	Book Value	(Interest)	(Gain) / Loss	Fund Settled	Prem / (Disc)	Amort / (Accret)	Settlement 60
42338 FNMA 1.75 3 23 2011	31398AVQ2 PURC	20,000,000.00	20,370,016.67	00:00	0.00	100 11/20/2009	370,016.67	0.00	-20,370,016.67
Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSN	. MORTGAGE ASSN	-25,000,000.00	-26,705,872.22	-2,503,250.00	2,342,750.00		-1,705,872.22	00.00	26,866,372.22
42307 FFCB 4.5 10 17 12	31331X3S9 SALE	-25,000,000.00	-27,009,525.00	-46,875.00	-17,475.00	100 11/02/2009	-2,009,525.00	0.00	27,073,875.00
42308 FFCB 4.5 10 17 12	31331X3S9 SALE	-25,000,000.00	-27,009,525.00	-46,875,00	-17,475.00	100 11/02/2009	-2,009,525.00	0.00	27,073,875.00
42309 FFCB 4.5 10 17 12	31331X3S9 SALE	-25,000,000.00	-27,009,525.00	-46,875.00	-17,475.00	100 11/02/2009	-2,009,525.00	00.00	27,073,875.00
42310 FFCB 4.5 10 17 12	31331X3S9 SALE	-25,000,000.00	-27,009,525.00	-46,875.00	-17,475.00	100 11/02/2009	-2,009,525.00	0.00	27,073,875.00
42330 FFCB Bullet 2.125 6	31331GYP8 PURC	100,000,000.00	102,570,075.00	0.00	00:00	100 11/03/2009	2,570,075.00	00'0	-102,570,075.00
42342 FFCB Bullet 3.875 8	31331YZ86 PURC	50,000,000.00	53,157,083.33	0.00	00:00	100 11/19/2009	3,157,083.33	00.00	-53,157,083.33
Inv Type: 28 FEDERAL FARM CREDIT BANK	DIT BANK	50,000,000,00	47,689,058.33	-187,500.00	00:006'69-		-2,310,941.67	00'0	-47,431,658.33
42217 FHLMC 2.125 5 4 12	3128X8A28 CALL	-25,000,000.00	-25,001,475.69	1,475.69	00:00	100 11/04/2009	-1,475.69	00'0	25,000,000.00
42217 FHLMC 2.125 5 4 12	3128X8A28 INTR	00.00	0.00	-265,625.00	0.00	100 11/04/2009	00'0	00.00	City 00'529'59Z
42334 FHLMC 3.875 6 29 11	3137EABN8 PURC	50,000,000.00	53,305,972.22	00'0	0.00	100 11/19/2009	3,305,972.22	00.00	-53,305,972,22
42336 FHLMC 3.875 6	3128X8XP2 PURC	28,600,000.00	28,930,514.47	00.00	0.00	100 11/20/2009	330,514.47	00.00	-28,930,514.47
42337 FHLMC 3.875 6 29 11	3137EABN8 PURC	50,000,000.00	53,351,706.67	0.00	0.00	100 11/20/2009	3,351,706.67	00.00	-53,351,706.67 A
Inv Type: 30 FHLMC Bonds		103,600,000.00	110,586,717,67	-264,149.31	00:00		6,986,717.67	00'0	-110,322,568.36
42214 F N M A MULTI STEP	3136FHTG0 CALL	-29,825,000.00	-29,825,000.00	00'0	0.00	100 11/18/2009	00'0	00.00	29,825,000.00
42214 F N M A MULTI STEP	3136FHTG0 INTR	0.00	00'0	-186,406.25	00:00	100 11/18/2009	0.00	0.00	186,406.25
Inv Type: 39 FNMA MULTI STEP		-29,825,000.00	-29,825,000.00	-186,406,25	00:00		00'0	00'0	30,011,406.25
42107 MISSION AREA CREDIT	ADJ	00.00	00'0	2.77	00'0	100 11/02/2009	00'0	00.00	0.00
42107 MISSION AREA CREDIT	MAT	-100,000.00	-100,000.00	-94.44	00:00	100 11/02/2009	00'0	00:00	100,094.44
Inv Type: 1010 PUBLIC TIME DEPOSIT	POSIT	-100,000.00	-100,000.00	-91.67	00'0		0.00	00.00	100,094.44
42117 US BANK COLLATERAL	MAT	-15,000,000.00	-15,000,000.00	-337,366.67	0.00	100 11/23/2009	0.00	0.00	15,337,366.67
Inv Type: 1012 COLLATERAL C Ds	10	-15,000,000.00	-15,000,000.00	-337,366.67	00.00		0.00	0.00	15,337,366.67
	Subtotal	378,675,000.00	375,466,129.74	-6,324,017.38	3,139,435.93		-3,137,068.16	0.00	-372,281,545.52
Fund: 9703 SFUSD TRANS 08-09	3-09								

35,787,188.89

0.00 0.00

0.00 0.00

0.00 0.00

-787,188.89 -787,188.89

-35,000,000.00 -35,000,000.00

Subtotal MAT

Inv Type: 1012 COLLATERAL C Ds

42118 US BANK COLLATERAL

Count 45

PAGE: 1 RUN: 12/08/09 09:10:40

MR. NEWLLIN RANKIN 415-554-4487 RANKIN INCOME SUMAAN 07/07/997800811/19/03 PHYD: 100 PHYD: 10

	1 10 = 0		1 10	10 10		~ 10		~	m A		_	_	m	~																	_				
TOTAL/NET BARNINGS	16,508.56	44,477.34	4,002.96	253,914.36	11,458.33	125,124.12	231,645.84	347.22	140 166 67	507,875.00	507,875.00	507,875.00	-209,064.33	-209,064.33	-83,625.73	-600,946.76	-360,568.05	-550,00%.11	5,298.87	10,597.74	306,444.44	306,444.44	306,444.44	380, 138.89	57,750.00	201,023.33	202,332.24	21,744.73	43,489.45	404,830.30	511,764.69	205,359.95	41,008.77	20,000,00	625,000.00
INCOME RECEIVED THIS PER	52,394.53	62,380.55	5,614.25	322,071.39	46,215.27	195,708.33	735,256.95	347.23	337 366 67	607,458.33	607,458.33	607,458.33	-20,000.00	-20,000.00	-8,000.00	134,650.00	80,790.00	142 300.00	-103,699.07	-207,398.14	738,750.00	738,750.00	738,750.00	862,500.00	165,000.00	267 500 00	250.000.00	64.877.72	129,755.43		519,590.28	265,625.00	52,256.94	150,027.78	750,000.00
DATE SOLD/MAT	MATURED 07/10/09 09/23/09			09/14/09 MATURED		MATURED 09/23/09			MATURED								07/28/09			07/21/09	10/23/09				MATURED			MATURED	MATURED		11/06/09			00/11/00	
YIELD/ 365	3.888	386	.386	3.639	2.788	.177	1.716	1.022	2 352	2.423	2.423	2.423	-1.168	-1.168	-1.168	-15.946	-15.946	15 849	.376	.376	1.962	1.962	1.962	2.293	338	2.030	1 925	.512	.512	1.905	5.839	1.950	1.946	0.6.4	2.982
SCHEDULED BOOK VALUE	5,100,000.00		4,500,900.00	25,151,367.19		25,000,000.00		100,000.00	15 000 000 00	50,000,000.00	50,000,000.00	50,000,000.00	51,050,000.00	51,050,000.00	20,420,000.00	50,947,850.00	30,568,710.00	50 940 200 00	25,707,031.25	51,414,062.50	50,000,000.00	50,000,000.00	20,000,000.00	50,000,000.00	25,000,000.00	25,113,000.00	25.037.750.00	25,005,434.78	50,010,869.57	50,685,000.00	24,992,250.00	25,117,500.00	5,026,950.00	20, TDB, 000.00	50,000,000.00
SHARES / SCHEDULED PAR VALUE	5,100,000.00	50,000,000.00	4,500,000.00	100,000.00	5,000,000.00	25,000,000.00	50,000,000,05	100,000.00	15 000 000 00	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	20,000,000,00	20,000,000.00	20,000,000,00	30,000,000.00	20,000,000,00	25,000,000.00	50,000,000.00	50,000,000.00	20,000,000.00	20,000,000,00	50,000,000.00	25,000,000.00	25,000,000,00	25,000,000,00	25,000,000.00	50,000,000.00	20,000,000.00	25,000,000.00	25,000,000.00	5,000,000.00	20,000,000,02	50,000,000.00
TICKER / MATURITY DATE	11/23/09	11/23/09	11/23/09	02/28/10	07/31/09	12/28/09	10/22/09	11/02/09	11/23/09	12/08/09	12/08/09	12/08/09	05/06/13	05/06/13	05/06/13	07/28/11	07/28/11	07/28/11	08/15/09	08/12/09	01/23/12	01/23/12	01/23/12	01/30/12	09/07/03	03/13/13	09/22/11	08/31/09	08/31/09	06/22/12	12/26/12	04/30/12	03/27/12	10/12/12	04/21/14
DESCRIPTION	T NOTE F H L B FLOATER F H L B FLOATER	и и	B FLOATER OTR	T NOTE MISSION NATIONAL BANK PU	FIRST NATIONAL BANK CD	FFCB FLOATER GTR F H L B FLOATER MONTHLY	T BILL		F N M A DISCOUNT NOTE		US BANK COLLATERALIZE CD	US BANK COLLATERALIZE CD	FNMA	FNNA	ANNA	PNNN	d a z			T NOTE	FHIMC	FHLMC	FHLMC	FRIMC Bonds	COLLAIERAL CLES TICE	CENT. STOR CAN COME EDIT	MORGAN STANLEY FOIL GID	T - NOTE	T - NOTE	BAC 2.375 06.22.12 TLGP	1250 JPM 2.125 12.26.12 TLGP	C 2.125 04.30.12 TLGP	BK OF THE WEST.BNP 2.15	DA OF IND WEST, DAY OF STOR	
COUPON	4.6250	.2220	.2220	3.9000		.1810			2 3200		2.3900		4.1200	4.1200	4.1200	4.3300	4.3300	4 3300	4.8750	4.8750	1.9700	1.9700		2.3000				4.0000		2.3750	2.1250		2.1500	1 2000	
PURCHASE	12/07/07	00		03/31/08	0	08/26/08		ei i	12/04/08	1 14	12/09/08	275	н	ed	-	est	12/30/08	01/02/03	12/31/08	12/31/08	~	_	_		03/08/03				_	-	-	_	04/02/09		
INV NO.	41956	41937	41939	41994	42055	42065	42095	42107	42110	42119	42120	42121	42126	42127	42128	42130	42131	42132	42134	42135	42148	42149	42150	42151	42163	42166	42170	42171	42172	42177	42178	42181	42182	42103	42190

PAGE: 2 RUN: 12/08/09 09:10:40

CITY/COUNTY OF SAN FRANCISCO
REWLIN RANKIN 415-554-4487
RANGOT INCOME SUM RARY
870/01/09TREOUR 1130/09
FUND 100 TROUGH 1130/09
FUND 100 TROUGH 1130/09

(EIS / ERNEIS)

04/02/09		DESCRIPTION	DATE		7001	365 SOLD/MAT		202	EARNINGS
60/97		BAC 2.1 04.30.12 TLGP	04/30/12	25,000,000.00	25,093,000.00	1.959		262,500.00	206,090.75
		GE 1.625 01.07.11 TLGP	01/01/11	25,000,000.00	25,167,500.00	1.219		91,406.25	128,656.73
04/16/09		GE 1.625 01.07.11 TLGP	01/01/11	25,000,000.00	25,165,750.00	1.223		91,406.25	129,081.05
04/16/09		C 1.625 03.30.11 TLGP	03/30/11	50,000,000.00	50,225,000.00	1.378		370,138.89	290,259.76
04/16/09	1.6250	GS 1.625 07.15.11 TLGP	07/15/11	50,000,000.00	50,204,500.00	1.427		200,868.05	300,385.29
01/18/09	2.6500	FIRST NATIONAL BANK P	12/20/10	10,000,000.00	10,000,000.01	2.687		67,722.22	112,624.98
04/14/09	1.4500	B O A COLLATERIZED	04/14/10	100,000,000.001	100,000,000.00	1.470		737,083.33	616,249.99
04/15/09	1.2000	UBOC COLLATERIZED	10/13/09	100,000,000.001	100,000,000.00	1.217 MATURED	TURED	603,333.33	346,666.66
04/21/09	3.0000	FHLMC	04/21/14	30,000,000.00	30,000,000.00	2.982		450,000.00	375,000.00
04/21/09	3.0000	DMIHA	04/21/14	50,000,000.00	50,000,000.00	2.982		750,000.00	625,000.00
04/29/09	1.7000	FNRA	04/29/11	50,000,000.00	50,000,000.00	1.690		425,000.00	354,166.67
04/28/09	2.2400	USSA CAPITAL CO	03/30/12	16,000,000.00	16,125,600.00	1.941		151,324.44	131,323.21
05/18/09	1.6000	BANK OF SAN FRANCISCO CD	05/17/10	100,000.00	100,000.00	1.622		408.89	680.01
05/18/09	1.2500	F N M A MULTI STEP BOND	11/18/11	29,825,000.00	29,825,000.00	1.240 11	11/18/09	186,406.25	141,875.87
05/28/09	2.5000	FHLMC	03/23/12	50,000,000.00	50,540,000.00	2.075		399,305.56	440,619.75
60/50/50	2.1250	FHIMC 2.125 5 4 12	05/04/12	25,000,000.00	25,000,000.00	2.103 11,	11/04/09	264,149.31	181,510.42
06/04/09	.1100	1 of 2	07/08/09	25,000,000.00	24,997,402.78	.112 MA	MATURED	2,597.22	534.72
60/40/90	.1100	2 of 2	07/08/09	50,000,000.00	49,994,805.56		MATURED	5,194.44	1,069.44
06/01/00	2.8750	ffcb 2.875 5 6 13	05/06/13	22,000,000.00	22,043,923.61	2.841 09,	09/25/09	200,291.66	147,583.33
06/05/09	.8750	T 0.875 5 11	05/31/11	50,000,000.00	49,916,453.21	2.965 07,	60/80/10	44,953.90	28,381.66
06/02/09	.8750	T 0.875 5 11	05/31/11	25,000,000.00	24,958,226.61		60/60/40	42,621.89	21,105.50
07/13/09	2.0000	FHLMC 2 7 13 11 2NC3mo	07/13/11	50,000,000.00	50,000,000.00	1.984 10,	10/13/09	250,000.00	250,000.00
06/18/09	.1200	FHLB	07/01/09	50,000,000.00	49,996,833.33	.122 MA	MATURED	3,166.67	1,000.00
03/13/09	.4997	MORGAN STANLEY FDIC GTD	03/13/12	25,000,000.00	25,040,325.00	.615		52,412.21	64,603.12
06/30/90		FHLB MULTI STEP	06/30/10	50,000,000.00	50,000,000.00	.497			104,166.67
06/25/09	0.000.0	B 7 23 09 1 of 4	07/23/09	50,000,000.00	49,995,138.89	.127 MA	MATURED	4,861.11	3,819.44
06/25/09	0.000.0	b 7 23 09 2 of 4	07/23/09	50,000,000.00	49,995,138.89	.127 MA	MATURED	4,861.11	3,819.44
06/25/09	0.000.0	b 7 23 09 3 of 4	07/23/09	50,000,000.00	49,995,138.89		MATURED	4,861.11	3,819.44
06/25/09	0.000.0	b 7 23 09 4 of 4	07/23/09	25,000,000.00	24,997,569.44	.127 MA	MATURED	2,430.56	1,909.73
60/08/90	4.3750	T 4.375 12 15 10	12/15/10	50,000,000.00	52,718,557.89		11/02/09	327,175.12	326,130.62
60/08/90	4.3750	T 4.375 12 15 10	12/15/10	50,000,000.00	52,718,557.89	1.821 11,	11/02/09	327,175.12	326,130.62
60/08/90	4.3750	T 4.375 12 15 10	12/15/10	25,000,000.00	26,359,278.95		11/02/09	163,587.56	163,065.31
06/29/09	1.2500	CITIGROUP FDG INC GTD	06/03/11	50,000,000.00	50,000,402.78	1.287			269,761.84
06/23/03	1.2500	CITIGROUP FDG INC GTD TL	06/03/11	50,000,000.00	50,000,402.78	1.287			269,761.84
07/10/09	2.0000	FHLMC 2 3 16 11	03/16/11	35,000,000.00	35,309,400.00	1.443		128,333.33	201,603.79
07/20/09	2.1250	FHLB 2.125 7.20.12 2nc3m	07/20/12	19,000,000.00	18,976,250.00	2.151			149,823.88
07/16/09	0.000.0	FHLB disc 08.06.09	60/90/80	50,000,000.00	49,995,625.00	.152 MA	MATURED	4,375.00	4,375.00
07/16/09	0.000.0	FHLB disc 08.06.09	60/90/80	25,000,000.00	24,997,812.50	.152 MA	MATURED	2,187.50	2,187.50
07/23/09	0.000.0	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	.153 MA	MATURED	5,872.22	5,872.22
07/23/09	0.000.0	B 8 20 09	08/20/09	50,000,000.00	49,994,127.78	.153 MAG	MATURED	5,872.22	5,872.22
07/23/09	0.000.0	B 8 20 09	08/20/03	25,000,000.00	24,997,063.88		MATURED	2,936.12	2,936.12
07/23/09	0.000.0	b 8 20 09	08/20/03	50,000,000.00	49,994,127.78	.153 MAC	MATURED	5,872.22	5,872.22
07/30/09	3.0000	GE TLGP 3 12 09 11	12/09/11	50,000,000.00	51,815,000.00	1.555			273,644.63
07/28/09	4.5000	T 4.5 11 15 10	11/15/10	50,000,000.00	52,929,008,15	1.740 09/28/09	/28/09	156,419.84	156,419.84

PAGE: 3 RUN: 12/08/09 09:10:40

	\$m
N S	
	X X
	X 00 B
	X 60 E4
Di.	
	0 0
	D O C
	S U
	10 m
Z <	11/3 D POOL
	H T I
	(a) Z
0.0	
2	3C (2) St.
	I N C O M 09 THROUGH EYS ARE FU
	000
\$100	
Ex-	ARR
54	
	N C THR S AR
	0) >< 0
	N 600 000 000 000 000 000 000 000 000 00
	N X H
100	
	0 < 0
	7/01/0 ORT KE
	NO 0
D H	2 2
COUNTY EWLIN R	
	DC [14
3	<
\$42	043
1.0	
20	

(BIS FRABIS)

TOTAL/MET	EARNINGS		20 320 00	21 908 93	10 143 35	136.506.45	167.204.49	324.558.42	195,833,33	16,841.67	3,966.67	3,966.67	3,966.67	1,983.33	101,700.39	1,354.17	45,000.00	243,183.47	186,111.11	93,055.56	77,179.24	143,199.51	297,041.67	124,817.46	3,208.33	3,208.33	3,208.33	1,604.17	65,468.21	139,350.00	139,350.00	139,350.00	159,350.00	22 000 04	12.822.47	62,471.11	47,638.89	29,286.34	44,541.49	47,579.91	140,057.93	107,854.17	33,708.13	4,934.02
INCOME	THIS PER		14 035 20	21 908 97	000000	137.695.32	167.204.49	324,558,42			3,966.67	3,966.67	3,966.67	1,983.33		1,354.17							297,041.67		3,208.33	3,208.33	3,208.33	1,604.17	52,668.72	139,350.00	139,350.00	139,350.00	139,330.00	22.22.72							85,763.88			4,934.02
DATE	SOLD/MAT	11/00/00	11/02/03	08/19/09	00/01/00	09/10/09	60/60/60	11/02/09				MATURED		MATURED		MATURED							11/02/09			MATURED		MATURED				11/02/09		MATTIOEN										.035 MATURED
YIELD/	365	202 1	7 000	15 897	0 0	9.004	5.811	3.158	1.489	1.489	.103	.103	.103	.103	. 905	990.	.730	2.054	1.998	1.998	.638	1.313	4.547	1.193	950.	.056	950.	.056	.624	4.657	4.657	4.657	700.	267.7	200	1.966	.710	.754	.799	1.022	1.768	1.640	1.704	.035
SCHEDULED	BOOK VALUE		E 000 000 000 5	50 304 008 35	50 304 008 15	25,152,004.08	50,010,190.22	50,010,190.22	50,000,000.00	4,300,000.00	49,996,033.33	49,996,033.33	49,996,033.33	24,998,016.67	50,000,000.00	49,998,645.83	25,000,000.00	52,693,128.80	50,000,000.00	25,000,000.00	50,184,521.75	52,360,175.00	50,462,000.00	50,259,001.36	49,996,791.67	43,996,791.67	49,996,791.67	24,998,395.83	25,033,725.00	27,009,525.00	27,009,525.00	27,009,525.00	50 268 000 00	12 500 000 000	16.715,000.00	35,140,000.00	50,000,000.00	35,458,256.94	48,417,901.88	49,962,500.00	99,648,000.00	75,000,000.00	20,625,736.50	174,995,065.98
SHARES /	PAR VALUE		00,000,000	20,000,000,02	50,000,000,00	25,000,000.00	50,000,000.00	50,000,000.00	50,000,000,00	4,300,000.00	50,000,000.00	50,000,000.00	50,000,000.00	25,000,000.00	50,000,000.00	50,000,000.00	25,000,000.00	52,546,000.00	50,000,000.00	25,000,000.00	20,000,000.00	50,000,000.00	50,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	23,000,000,00	12 500 000 000	16.715.000.00	35,140,000.00	50,000,000.00	35,000,000.00	48,450,000.00	50,000,000.00	100,000,000,001	75,000,000.00		175,000,000.00
TICKER /	DATE	11/15/10	02/53/70	08/15/12	08/15/12	08/15/12	07/31/11	07/31/11	08/27/12	08/27/12	09/11/00	09/11/00	09/11/00	09/11/00	09/10/12	09/10/00	09/05/10	09/10/12	09/24/12	09/24/12	02/28/11	12/16/11	04/20/12	02/15/12	10/29/09	10/29/09	10/29/09	10/29/09	03/16/12	10/11/12	10/11/12	10/17/12	04/20/12	10/06/05	12/07/09	10/29/12	10/13/10	03/30/11	09/29/11	10/28/11	11/21/12	04/30/12		11/27/09
	DESCRIPTION	0.00	THE PERSON OF	T 1 75 8 15 12	1 7 2 8	T 1.75 8	T 1 7 31	H	FHIB		B 09	B 09	в 03	B 09 17 09	FHLMC 3		B of	FNMA						T 1.375				B 10 29 09		FFCB 4.5 10	PPCB 4.5 10	FFCB		CA GO CP 10 06 09		FHLB 2 10 29 12 3NC6mo	UBOC PID 0.7 10 13 10	C 1.625 03.30.11 TLGP		FHLB 2nc3m Step	PHLB 1.625 11 21 12	FHLMC 1.67 4 30 12 2.		B 11 27 09
COUPON	RATE		1 7500	1 7500	1 7500	1.7500	1.0000	1.0000	1.5000	1.5000	0.000.0	0.000.0	0.0000	0.000.0	.8930	0.0000	.7200	2.1500	2.0000	2.0000	.8750	3.1250	1.8750	1.3750	0.000.0	0.0000	0.0000	0.0000	.4950	4.5000	4.5000	4.5000	2 0000	1 5000	.5000	2.0000	.7000	1.6250	.7500	1.0000	1.6250	1.6700	1.6500	0.0000.0
PURCHASE	DATE	100/00/00	07/21/09	08/18/09	08/18/00	08/18/09	08/13/09	08/13/09	08/27/09	08/27/09	08/20/03	08/20/03	08/20/03	08/20/03	09/10/09	08/26/09	09/05/09	09/10/09	09/24/09	09/24/09	09/04/09			09/16/09	09/11/09	09/11/00	09/11/09	09/11/09	03/23/09	09/23/09	09/23/09	09/23/09	09/23/03	08/24/09	10/06/09	10/29/09	10/13/09	10/22/09	-			10/30/09	10/27/09	10/59/09
TNI	NO.	7200.	2777	42278	22279	42279	42280	42282	42282	42283	42284	42285	42286	42287	42288	42293	42294	42295	42296	42297	42298	42299	42300	42301	42302	42303	42304	42305	42306	42307	42308	42309	42312	42313	42314	42315	42316	42317	42318	42319	42320	42322	42323	42324

PAGE: 4 RUN: 12/08/09 09:10:40

99

TY/COUNTY OF SAN FRANCI NEWLIN RANKIN 415-554 p

×

R N E D I N C O M E S U M I 07/01/09 THROUGH 11/30/09 SORT KEYS ARE FUND 4 90

776,221.33 102,222.22 22,222.22 116,315.61 116,315.61 12,402.75 112,402.75 10,530.10 1 19,011,338.6815,897,285.56 TOTAL/NET 19,011,338.6815,897,285. INCOME RECEIVED THIS PER SOLD/MAT 3206516000.00 3233059822.60 3206516000.00 3233059822.60 SCHEDULED BOOK VALUE SHARES / SCHEDULED PAR VALUE 08/31/11 08/31/11 11/09/12 1 03/13/12 10/31/10 06/18/12 03/13/12 12/21/12 05/10/12 06/29/11 660 DAYS MATURITY 06/29/11 06/29/11 03/23/11 12/31/09 08/25/11 1.362 :2,785,462,952.69 10000 T 108 31 11 10000 T 108 31 11 10000 F 108 31 31 ASSETS - NET EARNED INTEREST YIELD THIS PERIOD

WEIGHTED AVG YIELD AT END OF PERIOD

TOTAL INTEREST EARNED FOR FUTURE RECEIPT: 100 POOLED FUNDS SUBTOTAL (FUND) 100 POOLED FUNDS AVERAGE DAILY INVESTMENT BALANCE COURSON RATE SUBTOTAL (FUND) FUND STATISTICS 42225 10/29/09 42226 10/29/09 42228 11/49/09 42228 11/49/09 42231 11/66/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 42231 11/79/09 PURCHASE DATE

PAGE: 5 RUN: 12/08/09 09:10:40

CITY/COUNTY OF SAN PRANCISCO
RANGELIN RANKIN 415-554-4487
RANGELIN PROPER SUR AS Y
07/07/99 TRROUGH 11/9/08
FURD: 9703.

(EIS / ERNEIS)

2.352 MATURED 787,188.89 327,055.56					
35,000,000.00	00.	00.	IES	000	000.
35,000,000.00	00.	00.	LIABILIT		
11/23/09	SSETS 0 DAYS	ET	ASSETS	33,169,934.64	000.
US BANK COLLATERAL	SFUSD TRANS 08-09- 2	SFUSD TRANS 08-09- N			D OF PERIOD :
42118 12/09/08 2.3200	SUBTOTAL (FUND) 9703	SUBTOTAL (FUND) 9703	FUND STATISTICS	AVERAGE DAILY INVESTMENT EARNED INTEREST YIELD TH	WEIGHTED AVG YIELD AT END OF PERIOD : TOTAL INTEREST EARNED FOR FUTURE RECEIPT:
	42118 12/09/08 2.3200 US BANK COLLATERAL 11/23/09 35,000,000.00 35,000,00 00.00 2.352 WATURED 787,188.89 327,055.55	11/23/09 15,000,000.00 35,000,000.00 2.332 MATURED 787,188.89	11/23/09 35,000,000.00 35,000,000.00 2.352 WATURED 777,188.89 NSSETS 0 DAYS00	EEAA. 11/21/99 35,000,000.00 35,000,000.00 2.352 MATURED 777,188.89 09-ASSETS 0 DAYS .00 .00 .00 .787,188.89 ASSETS LIABLIZIES	11/23/09 35,000,000.00 35,000,000.00 2.352 WATURED 787,188.89 WRIT

20,515,590.3517,182,528.10

100.00%(C) 652 DAYS 3364741000.00 3390914682.11

GRAND TOTAL

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

EARNED INCOME SUMMARY O'070/1/99 TRBOUGH 11/10/09 SOWT KEYS ARE TUND TO THE TUND SONG FUND: 3704 SPUSE BOXES BOXES 2006B

(EIS / ERNEIS)

PAGE: 6 RUN: 12/08/09 09:10:40

TOTAL/NET EARNINGS	166,666.66 218,763.52 108,375.00	107,561.12 76,500.00 135,243.14 104,390.51	40,687.03 717,062.78 958,186.98 717.062.78 958,186.98	
INCOME RECEIVED THIS PER	200,000.00	2.818 09/09/09 87,727.78 .920 8.130 07/21/09 185,525.00 .951	717,062.78	
DATE SOLD/MAT	1.988	2.818 09/09/09 .920 8.130 07/21/09 .951		
YIELD/ 365	1.988	2.818 .920 8.130	906	
SCHEDULED BOOK VALUE	20,000,000.00 18,152,100.00 49,757,750.00	19,903,100.00 19,832,000.00 30,359,458.33 30,113,009.51	20,000,000.00	0000
SHARES / SCHEDULED PAR VALUE	20,000,000.00 18,152,100.0 50,000,000.00 18,252,000.00 18,452,100.0	20,000,000.00 20,000,000.00 30,000,000.00 30,000,000.00	20,000,000.00 20,000,000.00 158,225,000.00 157,854,859.51 158,225,000.00 157,884,859.51	LIABILLTIES
TICKER / MATURITY DATE	02/11/11 01/28/14 01/14/10	01/14/10 01/08/10 03/23/11 06/30/11	09/10/12 488 DAYS	SETS 714,023.93 1.449 1.158 893,867.85
DESCRIPTION	2.0000 FANNIE MAE 2.8000 FEDERAL FARM CREDIT .5190 T BILL	T BILL FREDDIE MAC DISCOUNT FNWA 1.75 3 23 11 T 1.125 06.30.11	2285 08/10/09 . SF31 FEILAC NOCI ICORE resp-up 08/10/12 00/000.000 00 00/0000.000 000:00 00/00/00/00 000 000/00/00/00 000/00/0	157,
COUPON	2.0000	.5190 .9000 1.7500	9704 8	SSTMENT EELD THI
INV PURCHASE NO. DATE	42156 02/11/09 42159 02/06/09 42160 02/06/09	42161 02/06/09 42176 02/06/09 42221 05/12/09 42264 07/21/09	42289 09/10/09 SUBICIAL (FUND)	FUND STATISTICS BANNED INTEREST TIELD THIS PREITO FORGERIED ANY LIELD AT BAND OF PREITO FORTAL INTEREST EARBED FOR FUTURE RECEIPT.



Office of the Treasurer & Tax Collector City and County of San Francisco

Pauline Marx. Chief Assistant Treasurer Newlin Rankin, Chief Investment Officer



José Cisneros, Treasurer

Investment Report for the month of March, 2010

The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco, CA, 94102-0917

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, CA, 94102-0917

Ladies and Gentlemen.

This correspondence and its attachments show the investment activity for fiscal year-to-date of the portfolios under the Treasurer's management.

	Fiscal Year to	Date	Month Ending 3/	31/2010
INCOME	Pooled Fund	All Funds	Pooled Fund	All Funds
Interest Received	34.24	36.88	6.12	
Total Net Earnings	32.30	34.16	4.02	4.1
Earned Income Yield (in %)	1.33%	1.32%	1.46%	1.6.1
Current Yield to Maturity (in %)	n/a	n/a	1.35%	
PRINCIPAL				
Current Book Value *	n/a	n/a	3,577	
Amortized Book Value	n/a	n/a	3,574	
Market Value **	n/a	n/a	3,577	
Accrued Interest	n/a	n/a	12	
Total Value (Market Value + Accrued Interest)	, n/a	n/a	3,589	3 =
Average Daily Balance	3,018	3,193	3,252	3 41.
Average Age of Portfolio (in days)	680	679	681	

^{*} Original Book Value on purchase date

In accordance with provisions of California State Government Code Section 53646, we forward this report detailing the City's investment portfolio as of 3/31/2010. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months

Very truly yours

GOVERNMENT DOC WENTS FEPT

APR 1 5 2010 S. FRANCISCO

PUBLIC LIBRARY

José Cisneros Treasurer

cc: Harvey Rose, Budget Analyst

Ben Rosenfield, Controller

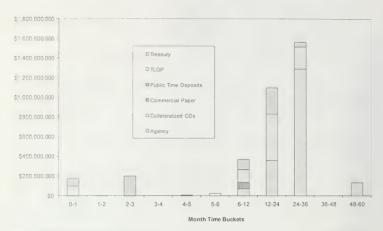
Controller - Internal Audit Division: Tania Lediju

Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan

Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies

City Hall Room 140, 1 Dr. Carlton B. Goodlett Place, San Francisco, CA., 94102 (415) 554-4478

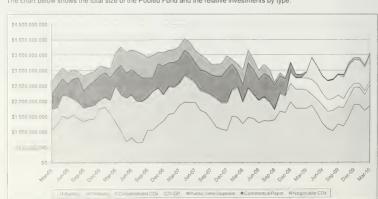
Pooled Fund Maturities



Given that interest rates are so low from 1 day to 1 year on the yield curve, we have allocated more maturities to the 1-3 year part of the curve.

Change in Asset Allocation 03/2005 to present

The chart below shows the total size of the Pooled Fund and the relative investments by type.

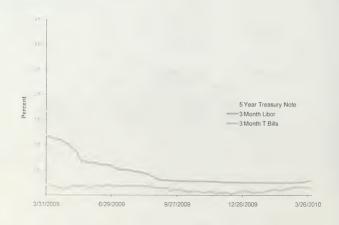


All Funds

		\$ in m	illions
Investment Type	Par Value %	Par Value	Current Book
Collateralized CD's	3.4%	125.00	125.00
Commercial Paper: Discount			
Commercial Paper: Interest Bearing			
Commercial Paper: Interest Bearing, Act/365			
Federal Farm Credit Bank: Discount Notes			
Federal Farm Credit Bank: Fixed	8.2%	305.28	308
Federal Farm Credit Bank: Float			
Federal Home Loan Bank: Discount Notes			
Federal Home Loan Bank: Fixed	9.6%	355.37	355 32
Federal Home Loan Bank: Float			
Federal Home Loan Bank: Float Monthly			
Federal Home Loan Bank: Multi Step	2.8%	102.75	102 70
Federal Home Loan Mortgage Corp.: Discount Notes			
Federal Home Loan Mortgage Corp.: Fixed	16.3%	607.60	609 63
Federal Home Loan Mortgage Corp.: Float, Monthly, Act/360			
Federal Home Loan Mortgage Corp.: Float, Quarter, Act/360	1.9%	70.00	70 00
Federal National Mortgage Assn.	12.9%	481.00	482 26
Federal National Mortgage Assn.: Multi Step			
Federal National Mortgage Assn.L Discount Notes			
Negotiable Certificates of Deposit			
Public Time Deposit: Monthly Pay			
Public Time Deposit: Quarterly Pay	1.8%	65.10	65.10
Treas. Liquidity Guarantee Program: Fixed	21.3%	792.31	803 54
Treas. Liquidity Guarantee Program: Float	1.3%	50.00	50 07
Treasury Bills	9.2%	343.00	
Treasury Notes	11.3%	420.00	400 50
	100.0%	3,717.40	3,737.37



Trailing 12 Month Key Interest Rates



March 31, 2010



Run Date: 4/12/2010 2:53:46 PM

Investments Outstanding As Of Date: 3/31/2010

Assets (000's)	Current Par	Current Book	Market	MKT/Book	Un Gain/Loss	Yield
TREASURY BILLS F	343,000.00	342,694.97	342,705.00	100.00 %	-10.90	0.17 %
TREASURY NOTES F	420,000.00	422,517.96	422,259.38	99.94 %	-92.98	0.75 %
TREASURY LGP F	792,310.00	803,542.89	807,158.54	100.45 %	4,083.74	1.50 %
TLGP FLOATER F	50,000,00	50,074.05	50,195.31	100.24 %	121.26	0.39 %
FEDERAL HOME LOAN BANK F	355,370.00	355,321.43	353,958.40	99.62 %	-1,356.22	1.84 %
FEDERAL NATIONAL MORTGAGE ASS	480,996.00	482,261.99	481,730.40	% 68'66	-531.59	1,60 %
FEDERAL FARM CREDIT BANK F	305,275.00	308,533.87	307,432.60	99.64 %	-883,30	1.45 %
FHLMC Bonds F	00'009'209	609,629.69	608,332.56	99.79 %	-1,297.13	1.84 %
FHLB MULTI STEP F	102,750.00	102,696.71	102,874.78	100.17 %	178.08	1.17 %
FHLMC FLOAT QTR 30/360 F	70,000.00	70,000.00	70,153.13	100.22 %	153.13	0.76 %
PUBLIC TIME DEPOSIT F	65,100.00	65,100.00	65,100.00	100.00 %	00'00	0.83 %
COLLATERAL C Ds F	125,000.00	125,000.00	125,000.00	100.00 %	00.00	1.30 %
Totals(non's)	2 717 401 00	3 727 273 56	01 000 327 5	70 00 00	264.07	1 24 0%

Asset Allocation

Page 1 of 9

Run Date: 4/12/2010 2:53:46 PM

	C0311	Purchase	Conbon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
		Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
		04/30/2012	1.966916	25,117,500.00	101.830600	UPRICE	0.00
BK OF THE WEST, BNP	064244AA4	04/02/2009	2.150000	5,000,000,00	5,095,312,50	1,194,44	68,362.50
		03/27/2012	1.962752	5,026,950,00	101.906250	SUNGARD	0.00
BK OF THE WEST, BNP	D54244AA4	04/02/2009	2.150000	20,000,000.00	20,381,250.00	4,777.78	273,250.00
		03/27/2012	1.962877	20,108,000.00	101,906250	SUNGARD	00'00
BAC 2.1 04.30.12 TL	06050BAG6	04/02/2009	2.100000	25,000,000.00	25,460,375.00	220,208.33	367,375.00
		04/30/2012	1.974869	25,093,000.00	101.841500	UPRICE	0.00
GE 1.625 01.07.11 T	36967HAG2	04/16/2009	1.625000	25,000,000.00	25,239,150.00	94,791.67	71,650.00
		01/07/2011	1.230907	25,167,500.00	100.956600	UPRICE	0.00
GE 1.625 01.07.11 T	36967HAG2	04/16/2009	1.625000	25,000,000.00	25,239,150.00	94,791.67	73,400.00
		01/07/2011	1.235002	25,165,750.00	100,956600	UPRICE	00.00
C 1.625 03.30.11 TL	17314JAA1	04/16/2009	1.625000	50,000,000.00	50,508,250.00	2,256.94	283,250.00
		03/30/2011	1.390825	50,225,000.00	101.016500	UPRICE	00'0
GS 1.625 07.15.11 T	38146FAF8	04/16/2009	1.625000	20,000,000.00	50,563,350.00	171,527.95	358,850,00
		07/15/2011	1.439098	50,204,500.00	101.126700	UPRICE	00'0
42211 USSA CAPITAL CO	90390QAA9	04/28/2009	2.240000	16,000,000.00	16,250,000.00	995.56	124,400.00
		03/30/2012	1.962025	16,125,600.00	101.562500	SUNGARD	00'0
CITIGROUP FDG INC G	17313YAC5	06/29/2009	1.250000	20,000,000,00	50,289,062.50	204,860.72	332,062.50
		06/03/2011	1.295193	49,957,000.00	100,578125	SUNGARD	00'0
CITIGROUP FDG INC G	17313YACS	06/29/2009	1.250000	50,000,000.00	50,289,062.50	204,860,72	332,062.50
		06/03/2011	1.295193	49,957,000.00	100.578125	SUNGARD	0.00
GE TLGP 3 12 09 11	36967HAD9	07/30/2009	3.000000	20,000,000,00	51,669,750.00	466,666.67	67,250.00
		12/09/2011	1.609053	51,602,500.00	. 103,339500	UPRICE	0.00
12,299 HSBC 3,125 12 16 11	4042EPANS	09/16/2009	3.125000	20,000,000.00	51,765,050.00	455,729.17	0.00
		12/16/2011	1.341284	51,969,550.00	103,530100	UPRICE	-204,500.00
47.117 C 1.625 03.30.11 TL	1731-1371	10/22/2009	1.625000	35,000,000.00	35,355,775.00	1,579.86	0.00
		03/30/2011	777608	35,423,500.00	101.016500	STARE:	-67,725.00
MS 2.25 3 13 12	61757UAPS	11/04/2009	2.250000	20,000,000,00	20,406,250.00	22,500.00	0.00
		0.0713/2012	1.316899	20,431,800.00	102,031250	SUMBARE	Ch. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.
12 LES MS TLGP 2.25 03 13	61757UAP5	11/06/2009	2.250000	20,000,000,00	91,015,025,031	56,250.00	0.00
		03/13/2012	1 :01 -	51,084,000.00	102.031250	5, N. A.S. *	100
EUG GETTGP 2.125 12.21	56967HAV9	6002/50/11	2.18mg	25,000,000,00	P. 188, 250 cm		
		12/21/2012	167687.1	25,253,750	101.312503	SUNGARD	
	2000						

	COSTL	Furchase	Coupon	Content ran / Strate		COLL SECTION	OIII ESIITE A ASIII
No.		Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
		09/28/2012	1.405839	25,366,000.00	101.359375	SUNCARD	-26,156,25
Inv Type: 15 TREASURY LGP			2.124099	781,000,000.00	795,670,993.75	3,098,596,53	4,622,700.00
			1.519904	791,958,647.22	101.878488		-472,566.25
42242 MORGAN STANLEY FDIC	61757UAN0	03/19/2009	.454250	25,000,000.00	25,097,656.25	5,678.00	57,331.25
		03/13/2012	.382131	25,040,325.00	100,390625	SUNGARD	0.00
42335 Union Bank TLGP His	905266AA0	03/23/2009	.453750	25,000,000.00	25,097,656.25	5,641.67	63,931.25
		03/16/2012	.393499	25,033,725.00	100.390625	SUNGARD	0.00
Inv Type: 16 TLGP FLOATER			.454000	50,000,000.00	50,195,312.50	10,719.67	121,262.50
			.387814	50,074,050.00	100.390625		0.00
42315 FHLB 2 10 29 12 3NC	3133XVC66	10/29/2009	2.000000	35,140,000.00	35,172,943.75	296,737.78	32,943.75
		10/29/2012	2.000000	35,140,000.00	100.093750	SUNGARD	0.00
42349 FHLB 1.85 12 21 12	3133XW6C8	12/21/2009	1.850000	100,000,000.00	99,625,000.00	513,888.89	0.00
		12/21/2012	1.850000	100,000,000.00	99.625000	SUNGARD	-375,000.00
42372 FHLB 1.875 3NC3 Fix	3133XXJ40	03/25/2010	1.875000	50,000,000.00	49,734,375.00	15,625.00	0.00
		03/25/2013	1.875000	50,000,000.00	99,468750	SUNGARD	-265,625.00
42378 FHLB 2.75 NC 1month	3133XXH91	03/26/2010	1.820000	100,000,000.00	99,375,000.00	25,277.78	0.00
		12/26/2012	1.820000	100,000,000.00	99.375000	SUNGARD	-625,000.00
42388 FHLB 1.875 03.22.13	3133XXN37	03/24/2010	1.875000	20,000,000.00	49,890,625.00	23,437.50	0.00
		03/22/2013	1.902594	49,965,208.33	99.781250	SUNGARD	-69,375.00
Inv Type: 22 FEDERAL HOME LOAN BANK	AN BANK		1.864235	335,140,000.00	333,797,943.75	874,966.95	32,943.75
			1.868349	335,105,208.33	99.599554		-1,335,000.00
42208 FNMA	31398AWY4	04/29/2009	1.700000	50,000,000.00	50,046,875.00	358,888.89	46,875.00
		04/29/2011	1.700000	50,000,000.00	100.093750	SUNGARD	0.00
42295 FNMA 2.15 09 10 12	31398AZA3	09/10/2009	2.150000	52,546,000.00	52,857,991.88	65,901.44	164,863.08
		09/10/2012	2.053284	52,693,128.80	100,593750	SUNGARD	0.00
42333 FNMA 1.625% 2.5NC6	3136FJRF0	11/10/2009	1.625000	75,000,000.00	75,070,312.50	477,343.75	70,312.50
		05/10/2012	1.625000	75,000,000.00	100.093750	SUNGARD	0.00
42335 FIVMA 1.75 3 23 11	31398AVQ2	11/19/2009	1.750000	20,000,000,00	50,562,500.00	19,444.44	0.00
		03/23/2011	.598014	50,770,000.00	101.125000	SUNGARD	-207,500.00
42338 FNMA 1.75 3 23 2011	31398AVQ2	11/20/2009	1.750000	20,000,000.00	20,225,000.00	87.777,7	0.00
		03/23/2011	.571204	20,314,600.00	101.125000	SUNGARD	-89,600.00
42350 FNMA FIXED 1.75 3NC	3136FJZT1	12/28/2009	1.750000	100,000,000.00	99,843,750.00	452,083.33	0.00
		4 - 4 - 4 - 4 - 4 - 4					

Page 3 of 9

Run Date: 4/12/2010 2:53:46 PM

	CUSIF	Purchase	Coupon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
No.		Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
42353 FNMA 3NC6 1.80% fix	31398AB50	12/21/2009	1.800000	58,450,000.00	58,194,281.25	292,250.00	0.00
		12/21/2012	1.772500	58,496,760.00	99.562500	SUNGARD	-302,478.75
42366 FNMA 3NC1.5 1X 1.80	31398AF23	02/08/2010	1.800000	50,000,000,00	49,953,125.00	132,500.00	0.00
		02/08/2013	1.800000	50,000,000.00	99,906250	SUNGARD	-46,875,00
42367 FNMA 3NC1.5 1X	31398AF23	02/08/2010	1.800000	25,000,000.00	24,976,562.50	66,250.00	00'0
		02/08/2013	1.817201	24,987,500.00	99.906250	SUNGARD	-10,937.50
Inv Type: 23 FEDERAL NATIONAL MORTGAGE ASSN	IL MORTGAGE AS	NS	1.782921	480,996,000.00	481,730,398.13	1,872,439.63	282,050,58
			1.598979	482,261,988.80	100.152683		-813,641.25
42312 FFCB 2.02 4 20 12 2	31331GTKS	09/28/2009	2.020000	50,000,000.00	50,046,875.00	451,694,44	0.00
		04/20/2012	1.804704	50,268,000.00	100.093750	SUNGARD	-221,125.00
42342 FFCB Bullet 3,875 8	31331YZ86	11/19/2009	3.875000	50,000,000.00	52,125,000.00	193,750.00	00'0
		08/25/2011	.784911	52,705,000.00	104.250000	SUNGARD	-580,000.00
42370 FFCB 1.67 11 19 12	31331JDN0	02/19/2010	1,670000	75,000,000.00	74,859,375.00	146,125.00	00'0
		11/19/2012	1.696475	74,947,500.00	99.812500	SUNGARD	-88,125.00
42373 FFCB 2 Year Bullet	31331JGD9	03/09/2010	.950000	17,050,000.00	16,991,390.63	11,698.19	00'0
		03/05/2012	1.051355	17,017,870.22	99.656250	SUNGARD	-24,679.87
42374 FFCB 2 Year Bullet	313313GD9	03/09/2010	.950000	58,000,000.00	57,800,625.00	39,794.44	0.00
		03/05/2012	1.043195	57,899,982,22	99.656250	SUNGARD	-93,235.00
42385 FFCB 1.875 12.07.12	31331G2R9	03/26/2010	1.875000	37,000,000.00	37,185,000.00	219,687.50	0.00
		12/07/2012	1.532399	37,543,422.08	100.500000	SUNGARD	-148,370.00
Inv Type: 28 FEDERAL FARM CREDIT BANK	EDIT BANK		1.971547	287,050,000,00	289,008,265,63	1,062,749.57	00:0
			1.360480	290,381,774,52	100.682204		-1,155,534.87
42190 FHLMC 3 SNC1	3128X8WF5	04/21/2009	3.000000	20'000'000'00	50,078,125.00	666,666.67	78,125.00
		04/21/2014	3.000000	50,000,000,00	100.156250	SUNGARD	600
42206 FHLMC	3128X8WF5	04/21/2009	3.000000	30,000,000,00	30,046,875,00	400,000.00	46,875.00
		04/21/2014	3.000000	30,000,000,000	100,156,750	SUNGARD	0.00
42207 FHLMC	3128X8WF5	04/21/2009	3.000000	50,000,000,00	50,078,125.00	666,666.67	18.135.13
		04/21/2014	3.000000	50,000,000,00	100.156250	SUNGARD	1000
12 cm out. M. 1573 cm	Water Tr	111 51/2011	1.670000	75,000,000,00	25,707,507,50	1524 Village 1	-
		STINUTE.	1.670000		100.093750	SUNGARD	
42346 FHLMC L.125 12 30 1	3128X9PW4	12/30/2009			:1,781,750.00	100 (100)	
			11.11			112 2 2	

Inv. Description	CUSIP	Purchase	Coupon	Current Par /Share	Market Value	Curr Accr Int	Unrealized Gain
No.		Maturity	YTM TR	Current Book	Market Price	Price Source	Unrealized Loss
42351 FHLMC Fixed 1.75 3N	M. SXSQue	12/28/2009	1.750000	100,000,000,001	69,750,000.00	457, 23, 33	00'0
		12/28/2012	1.750000	100,000,000,001	99.750000	SUNGARD	-250,000,00
	31388877	11, 250,7309	1.125000	28,600,000.00	28,751,937.50	107,250.00	0.00
		06/01/2011	.712600	28,779,470.72	100,531250	SUNCHRID	11,334.11
42371 FHLMC 1.8 2 25 13 3	3128X9ZK9		1.8ccccc	75,000,000.00	74,718,750.00	135,000.00	00:00
		02/25/2013	1.800000	75,000,000.00	99.625000	SUNGARD	-251,250,00
42377 FHLMC 1.8 03 25 13	3128X9S50	03/25/2010	1.800000	75,000,000.00	74,554,687.50	22,586.00	0.00
		03/25/2013	1.800000	75,000,000.00	99,406250	SUNGARD	-445,312.50
Inv Type: 30 FHLMC Bonds			1.887835	587,600,000.00	586,695,062.50	3,286,458.34	273,437,50
			1.868045	587,774,470.72	99,845994		-1,352,845.72
42282 FHLB 1.5 3NC1 step-	3133XUM83	08/27/2009	1.500000	20,000,000.00	50,031,250.00	70,833.33	31,250.00
		08/27/2012	1.500000	50,000,000.00	100.062500	SUNGARD	00'0
42283 FHLB 1.5 3NC1 step-	3133XUM83	08/27/2009	1.500000	4,300,000.00	4,302,687.50	6,091.67	2,687.50
		08/27/2012	1.500000	4,300,000.00	100.062500	SUNGARD	00'0
42318 FHLB 0.75 9 29 11 2	3133XUVP5	10/20/2009	.750000	48,450,000.00	48,540,843.75	2,018.75	144,138.75
		09/29/2011	.807171	48,396,705.00	100.187500	SUNGARD	00:00
Inv Type: 38 FHLB MULTI STEP			1.146556	102,750,000.00	102,874,781.25	78,943.75	178,076.25
			1.173498	102,696,705.00	100.121442		0.00
42354 FHLMC 3nc1 float st	3128X9DK3	09/10/2009	.755940	50,000,000,00	50,109,375.00	22,048.25	109,375.00
		09/10/2012	.755940	50,000,000.00	100.218750	SUNGARD	0.00
Inv Type: 40 FHLMC FLOAT QTR 30/360	0)360		.755940	50,000,000,00	50,109,375.00	22,048.25	109,375.00
			.755940	20,000,000,00	100.218750		0.00
42212 BANK OF SAN FRANCIS		05/18/2009	1.600000	100,000.00	100,000,001	404,44	00.00
		05/17/2010	1.600000	100,000.00	100.000000	USERPR	00.00
42277 CD FIRST NATL BANK		07/31/2009	1.750000	5,000,000.00	5,000,000.00	22,118.06	00'0
		07/31/2010	1.750000	5,000,000.00	100,000000	USERPR	0.00
42316 UBOC PTD 0.7 10 13		10/13/2009	.700000	20,000,000.00	50,000,000.00	73,888.89	0.00
		10/13/2010	.700000	20,000,000.00	100,000000	USERPR	0.00
42365 FIRST NATL PTD 01 1		01/18/2010	1.000000	10,000,000.00	10,000,000.00	20,277.78	00:00

Run Date: 4/12/2010 2:53:46 PM

Inv. Description CUSIP No.	Purchase Maturity 01/18/2011	Coupon YTM TR 1.000000	Current Par /Share Current Book 10,000,000.00	Market Value Market Price 100.000000	Curr Accr Int Price Source USERPR	Unrealized Gain Unrealized Loss
Inv Type: 1010 PUBLIC TIME DEPOSIT		.828111	65,100,000,00	65,100,000.00	116,689.17	0.00
42203 B O A COLLATERIZED	04/14/2009	1.450000	100,000,000.00	100,000,000.00	680,694,44 USERPR	0.00
42294 B of A CD 0.72 09 0	09/02/2009	.720000	25,000,000.00	25,000,000.00	15,000.00 USERPR	0.00
Inv Type: 1012 COLLATERAL C Ds		1.304000	125,000,000.00	125,000,000.00	695,694,44	00'0
	Subtotal	1.577037	3,559,636,000.00	3,576,850,886.11	12,073,934.87	5,817,012.20

Fund: 9704 SFUSD BONDS 2006B

42362 8 01 13 11	912795UX7	01/14/2010	.339159	18,000,000.00	17,955,000.00	13,013.00 SUNGARD	3,503.00
Inv Type: 11 TREASURY BILLS			,0000000	18,000,000.00	17,955,000.00	13,013.00	3,503.00
42264 T 1.125 06.30.11	912828LF5	07/21/2009	1,125000	30,000,000.00	30,215,625.60	84,841.16 SUNGARD	121,875.60
42359 T1.25 11 30 10	912828350	01/08/2010	1,250000	20,000,000.00	20,125,000.00	83,791.20 SUNGARD	0.00
Inv Type: 12 TREASURY NOTES			1.175180	50,000,000.00	50,340,625.60	108,554,36	31,250.00
Pad sc 2/ Ulitto	ZESTEBAGE	01/15/2010	2.750000	11,418,300 tic	11,487,544.38	95,899,37	
Inv Type: 15 TREASURY LGP			20 77	11 M M	0.0 (1.0 kg)		

Still was also was the said	11 8374 835						
Inv. Description No.	CUSIP	Purchase Maturity 09/24/2012	Coupon YTM TR 1,451121	Current Par /Share Current Book 20,216,221.12	Market Value Market Price 99.656250	Curr Accr Int Price Source FanGARD	Unrealized Gain Unrealized Loss
Inv Type: 22 FEDERAL HOME LOAN BANK	AN BANK		1.42,000	20,236,600.66	20,160,499.28	3,000,73	64,200 p
CONTRACTOR OF STATES OF CARDIT	31331GLL1	02/06/2009	2.886754	18,225,000.00	18,424,335,94	S9,302,SB SUXGARD	772,716,94
Inv Type: 28 FEDERAL FARM CREDIT BANK	DIT BANK		2.886754	18,225,000.00	18,424,335,94 101,093750	89,302.50	272,235.94
42360 FHLMC 5,75 01 15 12	3134A4JT2	01/14/2010	5.750000	20,000,000.00	21,637,500.00	242,777.78 SUNGARD	0.00
Inv Type: 30 FHLMC Bonds			5.750000	20,000,000,00	21,637,500.00	242,777.78	-217,720.00
42355 FHLMC 3nc1 float st	312BX9DK3	09/10/2009	.755940	20,000,000.00	20,043,750.00	8,819.30 SUNGARD	43,750.00
Inv Type: 40 FHLMC FLOAT QTR 30/360	30/360		.755940	20,000,000.00	20,043,750.00	8,819.30	43,750.00
		Subtotal	1.945096	157,765,000.00	160,049,215.30	624,030.04	441,364.54
Grand Total		Count 82	1.592796	3,717,401,000.00	3,736,900,101.41	12,697,964.91	6,258,376.74

Page 7 of 9

z d 04 Ď. - 4 - 4 z Z A OF SA NEWLINR E-I Н æ ×

A R Y E SUMMAR 03/31/10 ND POOLED FUNDS N E D I N C O M E S U M I 07/01/09 THROUGH 03/31/10 SORT KEYS ARE FUND ND: 100 POOLED PU DG. DQ

RUN: 04/01/10 14:15:57

RECEIVED INCOME 00/23/00 00/23/00 00/23/00 00/23/00 00/23/00 00/20/00 00/ SOLD/MAT 3.888 MATURED DATE 2,423 115 15.5 16.5 17.5 18.5 1 \$ 5,000 to 100 t BOOK VALUE SHARES / SCHEDULED PAR VALUE TICKER / MATURITY DATE 07/31/09 11/02/09 08/17/09 112/08/09 112/08/09 112/08/09 05/06/13 05/06/13 05/06/13 07/28/11 07/28/11 09/02/09 06/15/12 03/12/12 09/22/11 08/31/09 06/22/12 12/26/12 04/30/12 MORGAN ...

10 T - NOTE

10 T - NOTE

10 T - NOTE

10 D AC 2.135 06.22.12 TLGP 06.72.12

150 D AC 2.135 06.22.12 TLGP 07.12

150 D AC 2.135 06.32.12 TLGP 04.75

150 D AC 2.135 06.32.12 TLGP 06.75

150 D AC 2.135 06.75 01/09/08 01/09/08 01/09/08 03/31/08 03/31/08 00/16/08 08/26/09 08/26/09 09/26/09 11/03/09 11/03/09 11/03/09 11/03/09

FRANC N N NEKSIN R 50

et. \simeq SD INCOME SUM 07/01/09 THROUGH 03/31/10 SORT KEYS ARE FUND POOLED FUI z 00

111.05.13.67.9 PAGE: 2 04/01/10 14:15:57 TOTAL/NET EARNINGS INCOME RECEIVED THIS PER DATE SOLD/MAT 11/18/09 03/23/10 11/04/09 MATURED 09/25/09 07/08/09 07/08/09 10/13/09 12/30/09 MATURED MATURED MATURED 11/02/09 11/02/09 09/28/09 11.2200
11.2200
11.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.2200
12.220 SCHEDULED BOOK VALUE \$\text{\$1,50}\$ \tag{5}\$ \tag{5 SHARES / SCHEDULED PAR VALUE TICKER / MATURITY DATE 16.500 GR 16.52 01.07.11740P
17.000 PR 10.07.07.10740P
17.000 PR 10.07.07.10740P PURCHASE 04/02/09 07/23/09 07/23/09 07/30/09 07/28/09

4 4 A N C pt in [4 H 2 z z S N NOF < 06 z z E W L z Ωú ×

8

ď Σ E D I N C O M E S U M 07/01/09 THROUGH 03/31/10 SORT KEYS ARE FUND 1: 100 POOLED FU z Ωú 4 90

PAGE: 3

Y/CO TEWLI EARN t a

04/01/10 14:.5:57

TOTAL/NET EARNINGS 336,679.56 500,000.00 161,259.00 44,878.72 028,286.11 396,875.00 66,406.25 194,727.50 9,831.25 1,085.00 8,711.11 60,250.00 7.8 INCOME RECEIVED THIS PER 119,500.0 301,388.8 73,765.5 119,583.3 238,043.4 516,666.6 74,000. DATE SOLD/MAT MATURED MATURED 02/26/10 SCHEDULED BOOK VALUE SHARES / SCHEDULED PAR VALUE TICKER / MATURITY DATE | 1,000 | 1,000 | 1,100 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,000 | 1,00 COUPON 111/106/00 PURCHASE

CITY/COUNTY OF SAN FRANCISCO R. NEWLIN RANKIN 415-554-4487

E A R N E D I N C O M E S U M M A R Y
0/01/09 THROUGH 03/31/10
SORT REYS ARE FUND
FUND: 100

PAGE: 5 RUN: 04/01/10 14:15:57

7,608.85 5,466.67 18,521.67 530.56 34,241,925.7932,300,745.04 34,241,925.7932,300,745.04 TOTAL/NET EARNINGS INCOME DATE RECEIVED SOLD/MAT THIS PER .134 1.233 .125 1.691 YIELD/ 365 74,992,300.00 37,543,422.08 199,946,700.00 49,965,208.33 3559636000.00 3577350505.01 49,817,488.89 3559636000.00 3577350505.01 SCHEDULED BOOK VALUE 000 LIABILITIES 04/22/10 75,000,000.00 7 12/07/12 37,000,000.00 3 06/10/10 200,000,000.00 19 03/22/13 50,000,000.00 4 SHARES / SCHEDULED PAR VALUE TICKER / MATURITY DATE 681 DAYS :3,017,691,460.73 1.328 8,541,803.88 ASSETS - ASSETS - NET 0.0000 B 04.22.10 1.8750 FFCB 1.875 12.07.12 0.0000 B 64.0.10 1.8750 FHLB 1.875 03.22.13 0.0000 B 031011 AVERAGE DAILY INVESTMENT BALANCE :3
EARINED INVERSETY YIELD THIS PERIOD :
WEIGHTED ANG YIELD AT END OF PERIOD :
TOTAL INVERSEST BARNED FOR FUTURE RECEIPT: SUBICIAL (FUND) 100 POOLED FUNDS SUBICIAL (FUND) 100 POOLED FUNDS COUPON RATE 42385 03/25/10 42385 03/26/10 42386 03/24/10 42388 03/24/10 42393 03/31/10 PURCHASE DATE INV

CITY/COUNTY OF SAN FRANCISCO
RARNER TOOMS SUM ANY
O/OL/OF TREUDER 0/JAAC
FRIND: 3703. STUDD TAMES 08-09

PAGE: 6

SCHEAGES / SCHEDULED TIELD/ DATE SAGGENED TOTAL/MET PAR VALUE BOOK VALUE 165 SOLD/MAY THIS PER RANKINGS 15,000,000.00 15,000.00 15	787,188.89 327,055.56	
YIELD/ 365 		
SCHEDULED BOOK VALUE	00.	
TITOCER / SGHEDULED SCHEDULED TIEL/ DATE NATURITY SCHEDULED SCHEDULED 555 SOLD/MAT 11/23/09 35,000,000.00 35,000,000.00 2.352 MATURED	00.	LIABILITIES
TICKER / MATURITY DATE	0 DAYS	2.352
INV PUNCHASE COUPON NO. DATE RATE DESCRIPTION 42118 12/09/08 2.3700 US BANK COLLATERAL	SUBIOTAL (FUND) 9703 SFUSD TRANS 08-09- ASSETS 0 DAYS SUBIOTAL (FUND) 9703 SFUSD TRANS 08-09- NET	FIND STATISTICS ALANCE 1. 18,221,997,81 EARNED INTEREST VIEW THIS PERIOD 1. 2,325 TOTAL INTEREST SANED PERIOD 1. 0.000

CITY/COUNTY OF SAN FRANCISCO MR. NEWLIN RANKIN 415-554-4487

(EIS / ERNEIS)

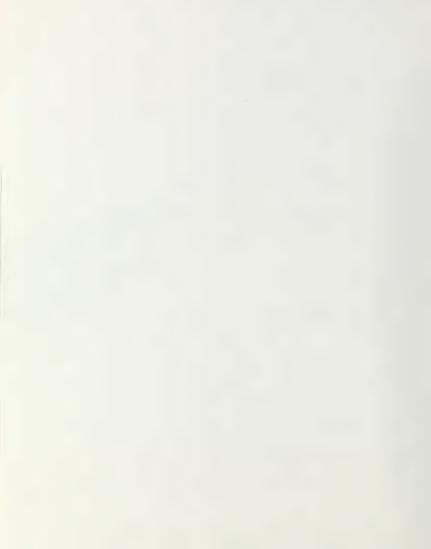
PAGE: 7 RUN: 04/01/10 14:15:57 E A R N E D I N C O M E S U M M A R Y 0/01/09 THROUGH 03/11/10 FUND: SOFT KEYS ARE FUND 5704 FUND: 9704 FUND 5006B

	TOTAL/NET	EARNINGS		244,444.44	393,718.17	139,541.67		95,500.00	135,243.14	200,745.61	86,710.30	17,224.05	50,552.33	9,295,64	13,013.00	37,000.00	4,090.85	1,850,038.71 1,534,640.32	 1,850,038.71 1,534,640.32					
INCOME	RECEIVED	THIS PER		400,000.00	498,960.00	242,250.00	87,727.78	168,000.00	185,525.00	149,490.49	77,891.00		3,194.44			37,000.00		,850,038.71	 ,850,038.71					
	DATE	SOLD/MAT		02/11/10		MATURED	60/60/60	MATURED	07/21/09							2.412 03/26/10		Ħ	-					
	YIELD/	365		1.983	2.889	.520	2.818	.920	8.130	958	.780	.375	1.096	.385	.344	2.412	1.231							
	SCHEDULED	BOOK VALUE		20,000,000.00	18,152,100.00	49,757,750.00	19,903,100.00	19,832,000.00	30,359,458.33	30,093,750.00	20,000,000.00	20,183,035.71	21,855,220.00	11,584,240.48	17,938,484.00	19,998,000.00	20,216,221.12	160,023,051.31	 160,023,051.31	ES	-	.000	.000	
SHARES /	SCHEDULED	PAR VALUE	111111111111111111111111111111111111111	20,000,000.00	18,225,000.00	50,000,000.00	20,000,000.00	20,000,000.00	30,000,000.00	30,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	11,310,000.00	18,000,000.00	20,000,000.00	20,230,000.00	641 DAYS 157,765,000.00 160,023,051.31	 157,765,000.00 160,023,051.31	LIABILITIES				
TICKER /	MATURITY	DATE	1 1 1 1 1	02/11/11	01/28/14	01/14/10	01/14/10	01/08/10	03/23/11	06/30/11	09/10/12	11/30/10	01/15/12	12/10/10	01/13/11	02/26/13	09/24/12	641 DAYS		ro.	915.61	1.300	1.024	376,705.92
		DESCRIPTION		FANNIE MAE	FEDERAL FARM CREDIT	T BILL	T BILL	FREDDIE MAC DISCOUNT	FNMA 1.75 3 23 11	T 1.125 06.30.11	FHIMC 3ncl float step-up	T 1.25 11 30 10	FHIMC 5.75 01 15 12	RF 2.75 12 10 10	B 01 13 11	FHLB 2.1 2 26 13 3NC1mo	FHLB 1.42 fixed 2.5 NC 1	SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- ASSETS	SUBTOTAL (FUND) 9704 SFUSD BONDS 2006B- NET	ASSETS	BALANCE : 157,200,915.6	IS PERIOD :		FOTAL INTEREST EARNED FOR FUTURE RECEIPT: 376,
	COUPON	RATE		2.0000	2.8000	.5190	.5190	0006.	1.7500	1.1250	.7559	1.2500	5.7500	2.7500	0.000.0	2.1000	1.4200	9704 8	9704 8	to	ESTMENT	IELD THI	D AT END	RNED FOR
	PURCHASE	DATE		02/11/09	02/06/09	02/06/09	02/06/09	02/06/09	05/12/09	07/21/09	60/10/60	01/08/10	01/14/10	01/12/10	01/14/10	02/26/10	03/26/10	TAL (FUND	TAL (FUND	FUND STATISTICS	AVERAGE DAILY INVESTMENT BALANCE	EARNED INTEREST YIELD THIS PERIOD	AVG YIEL	TEREST EA.
	INV	NO.		42156	42159	42160	42161	42176	42221	42264	42355	42359	42360	42361	42362	42369	42384	SUBTO	SUBTO	FUND	AVERAGE	EARNED I	WEIGHTED	TOTAL IN

36,879,153.3934,162,440.92

100.00%(C) 680 DAYS 3717401000.00 3737373556.32 1.425

GRAND TOTAL



Office of the Treasurer & Tax Collector City and County of San Francisco

Pauline Marx, Chief Assistant Treasurer



José Cisneros Treasurer

Investment Report for the month of August, 2010

September 24, 2010

The Honorable Gavin Newsom Mayor of San Francisco City Hall, Room 200 1 Dr. Carlton B. Goodlett Place San Francisco, CA. 94102-0917 The Honorable Board of Supervisors City and County of San Francisco City Hall, Room 244 1 Dr. Carlton B. Goodlett Place San Francisco. CA. 94102-0917

Ladies and Gentlemen.

This correspondence and its attachments show the investment activity for fiscal year-to-date of the portfolios under the Treasurer's management.

(in \$ millions unless specified)

	Fiscal Year to I	Date	Month Ending 8/	31/2010
INCOME	Pooled Fund	All Funds	Pooled Fund	All Funds
Cash Basis Earnings	6.11	6.11	4.48	4 48
Accrual Basis Earnings	9.05	9.10	4.78	4 82
Earned Income Yield (in %)	1.33%	1.33%	1.35%	1 359
Current Yield to Maturity (in %)	n/a	n/a	1.33%	1 329
PRINCIPAL				
Current Book Value	n/a	n/a	4,159	4 189
Amortized Book Value	n/a	n/a	4,151	4 181
Par Value	n/a	n/a	4,136	4 166
Market Value	n/a	n/a	4.178	4 208
Accrued Interest	n/a	n/a	15	15
Total Value (Market Value + Accrued Interest)	n/a	n/a	4,193	4 223
Average Daily Balance	4,008	4,039	4,171	4.201
Average Age of Portfolio - End of Period (in days)	n/a	n/a	702	699

In accordance with provisions of California State Government Code Section 53646, we forward this report detailing the City's investment portfolio as of 8/31/2010. These investments are in compliance with California Code and our statement of investment policy, and provide sufficient liquidity to meet expenditure requirements for the next six months.

Very truly yours,

José Cisneros Treasurer

cc: Harvey Rose, Budget Analyst

Ben Rosenfield, Controller

Controller - Internal Audit Division: Tania Lediju

Oversight Committee: J. Grazioli, Dr. Don Q. Griffin, Ben Rosenfield, T. Rydstrom, R. Sullivan

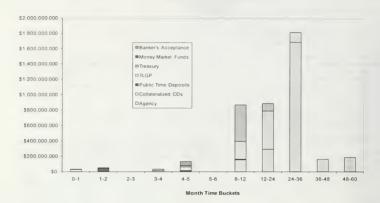
Transportation Authority - Cynthia Fong, San Francisco Public Library - 2 copies

City Hall Room 140, 1 Dr. Carlton B. Goodlett Place, San Francisco, CA., 94102 (415) 554-4478

GOVERNMENT ODCUMENTS DEST

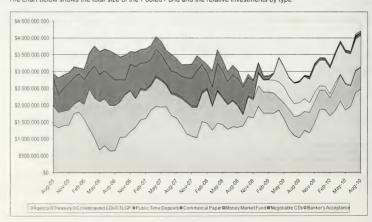
SAN FRANCISCO PUBLIC LICRARY

Pooled Fund Maturities to Maturity Date



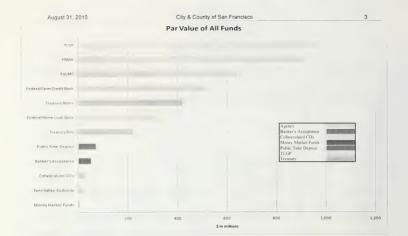
Asset Allocation Five Year History

The chart below shows the total size of the Pooled Fund and the relative investments by type



All Funds

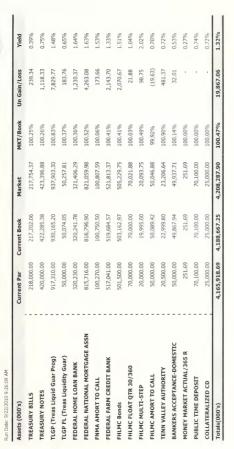
			\$ in millions	
	Par Value		Original	Market
Investment Type	%	Par Value	Book Value	Value
Banker's Acceptance	1.2%	50.00	49.87	49 94
Commercial Paper: Discount				
Commercial Paper: Interest Bearing				
Commercial Paper: Interest Bearing, Act/365				
Federal Farm Credit Bank: Discount Notes				
Federal Farm Credit Bank: Fixed	12.4%	517.04	519.68	521 81
Federal Farm Credit Bank: Float				
Federal Home Loan Bank: Discount Notes				
Federal Home Loan Bank: Fixed	7.7%	320.23	320.24	321.41
Federal Home Loan Bank: Float				
Federal Home Loan Bank: Float Monthly				
Federal Home Loan Bank: Multi Step				
Federal Home Loan Mortgage Corp.: Discount Notes				
Federal Home Loan Mortgage Corp.: Fixed	13.2%	551.50	553.25	555.28
Federal Home Loan Mortgage Corp.: Float, Monthly, Act/360				
Federal Home Loan Mortgage Corp.: Multi Step	0.5%	20.00	20.00	20 09
Federal National Mortgage Assn.	22.0%	915.99	917.55	921.87
Federal National Mortgage Assn.: Multi Step				
Federal National Mortgage Assn.L Discount Notes				
Money Market Funds	0.0%	0.25	0.25	0.25
Public Time Deposit: Monthly Pay				
Public Time Deposit: Quarterly Pay	1.7%	70.10	70.10	70.10
Tenn Valley Authority	0.5%	20.50	23.00	23.21
Treas. Liquidity Guarantee Program: Fixed	22.0%	917.31	930.17	937.90
Treas, Liquidity Guarantee Program: Float	1.2%	50.00	50.07	50.26
Treasury Bills	5.2%	218.00	217.20	217.75
Treasury Notes	10.1%	420.00	422.29	423.40
	100.0%	4,165.92	4,188.67	4,208.29





Inventory by Market Value - All Funds







Inv No.	Security Description	CUSIP	Coupon	Yield to Maturity	Purchase Date	Maturity Date	Current Book Value	Amortized Book Value	Par Value	Market	Current Market Value
nd: 100	und: 100 POOLED FUNDS	S									
42393	B 031011	912795v99	0000	.3834	03/31/10	03/10/11	49,817,489	49,817,489	20,000,000	16'66	49,953,124
42402	Treasury Bil	912795VD0	0000	3995	04/23/10	04/07/11	149,421,242	149,421,242	150,000,000	99.88	149,812,500
42419	8 01 13 11	912795UX7	0000	.3387	06/10/10	01/13/11	17,963,327	17,963,327	18,000,000	99.94	17,988,751
/ Type: 1	inv Type: 11 TREASURY BILLS	10	0000	3908			217,202,058	217,202,058	218,000,000	68'66	217,754,375
42298	T 0.875 02 2	912828KE9	.8750	.6321	09/04/09	02/28/11	50,179,688	50,059,675	50,000,000	100.34	50,171,876
42325	T 1 08 31 11	912828LV0	1.0000	.8260	10/53/09	08/31/11	100,316	100,172	100,000	100.69	100,688
42326	T 1 08 31 11	912828LV0	1.0000	.8345	10/29/09	08/31/11	100,200,480	100,063,003	000'006'66	100.69	100,586,817
42341	T 1 7 31 11	912828LG3	1.0000	.6040	11/19/09	07/31/11	120,801,563	120,431,212	120,000,000	100.66	120,787,498
42352	T 1.125 12 1	912828KA7	1.1250	.7456	12/09/09	12/15/11	50,378,906	50,241,965	20,000,000	100.97	50,484,376
42382	T 1.5 07.15.	912828LB4	1.5000	1.1124	03/23/10	07/15/12	50,441,406	50,356,782	20,000,000	102.00	51,000,000
42415	T 1.25 11 30	912828350	1.2500	.3763	06/10/10	11/30/10	20,089,269	20,049,718	20,000,000	100.25	20,050,000
/ Type: 1	Inv Type: 12 TREASURY NOTES	S	1.0769	.7384			392,191,629	391,302,525	390,000,000	100.82	393,181,254
42165	J P, MORGAN C	481247AK0	2.2000	2.0469	03/24/09	06/15/12	25,119,000	25,065,909	25,000,000	102.92	25,729,900
42166	GENL ELEC CA	36967HAN7	2.2500	2.0651	03/24/09	03/12/12	35,185,150	35,095,308	35,000,000	102.63	35,920,955
42170	MORGAN STANL	61757UAF7	2.0000	1.9382	03/16/09	09/22/11	25,037,750	25,015,839	25,000,000	101.73	25,433,594
42177	BAC 2.375 06	06050BAJ0	2.3750	1.9301	04/14/09	06/22/12	50,685,000	50,388,069	20,000,000	103.17	51,583,500
42181	C 2.125 04.3	17313UAE9	2.1250	1.9669	04/02/09	04/30/12	25,117,500	25,063,454	25,000,000	102.53	25,632,425
42182	BK OF THE WE	064244A44	2.1500	1.9628	04/02/09	03/27/12	5,026,950	5,014,167	5,000,000	102.53	5,126,563
42183	BK OF THE WE	064244AA4	2.1500	1.9629	04/02/09	03/27/12	20,108,000	20,056,774	20,000,000	102.53	20,506,250
42191	BAC 2.1 04.3	06050BAG6	2.1000	1.9749	04/05/09	04/30/12	25,093,000	25,050,223	25,000,000	102.49	25,622,125
42195	GE 1.625 01.	36967HAG2	1.6250	1.2309	04/16/09	01/07/11	25,167,500	25,033,978	25,000,000	100.53	25,131,550
42196	GE 1.625 01.	36967HAG2	1.6250	1.2350	04/16/09	01/07/11	25,165,750	25,033,623	25,000,000	100.53	25,131,550
42197	C 1.625 03.3	17314JAA1	1.6250	1.3908	04/16/09	03/30/11	50,225,000	50,066,269	20,000,000	101.00	50,500,000
42198	GS 1.625 07.	38146FAF8	1.6250	1.4391	04/16/09	07/15/11	50,204,500	20'620'05	20,000,000	101.16	50,578,650
42211	USSA CAPITAL	90390QAA9	2.2400	1.9620	04/28/09	03/30/12	16,125,600	16,067,803	16,000,000	102.63	16,420,000
42258	CITIGROUP FD	17313YAC5	1.2500	1.2952	60/57/90	06/03/11	49,957,000	49,983,203	20,000,000	100.63	50,312,500
42259	CITIGROUP FD	17313YAC5	1.2500	1.2952	06/52/00	06/03/11	49,957,000	49,983,203	20,000,000	100.63	50,312,500
42274	GE TLGP 3 12	36967HAD9	3.0000	1.6091	02/30/09	12/09/11	51,602,500	50,862,599	20,000,000	103.03	51,515,450
42299	HSBC 3.125 1	4042EPAAS	3.1250	1.3413	60/91/60	12/16/11	51,969,550	51,129,912	20,000,000	103.44	51,721,650
42317	C 1.625 03.3	17314JAA1	1.6250	37776	10/22/01	03/30/11	35,423,500	35,169,723	35,000,000	101.00	35,350,000
42328	MS 2.25 3 13	61757UAP5	2.2500	1.3169	11/04/09	03/13/12	20,431,800	20,280,670	20,000,000	102.58	20,515,625
42331	MS TLGP 2.25	61757UAPS	2.2500	1.3109	11/06/09	03/13/12	51,084,000	50,706,242	20,000,000	102.58	51,289,063
42332	GE TLGP 2.12	36967HAV9	2.1250	1.7893	11/06/09	12/21/12	25,253,750	25,187,255	25,000,000	103.11	25,777,350
42379	GS 3.25 06.1	38146FAA9	3.2500	1.2299	03/22/10	06/15/12	52,215,000	51,772,543	20,000,000	104.47	52,234,375
42380	GE TLGP 2% 0	36967HBB2	2.0000	1.4058	03/22/10	09/28/12	25,366,000	25,301,225	25,000,000	102.72	25,679,725
42400	GE TLGP 2.0	36967HBB2	2.0000	1.4358	04/20/10	09/28/12	76,101,917	75,950,153	75,000,000	102.72	77,039,175
10000	2000 0 0 000	0712010101									



42.12 F.D.512 I. SSEE BANKIT 7.580 6.790 II. 1270 III. 11,249,259 III. 11,249,249 III. </th <th>Inv No.</th> <th>Security Description</th> <th>CUSIP</th> <th>Coupon</th> <th>Yield to Maturity</th> <th>Purchase Date</th> <th>Maturity Date</th> <th>Current Book Value</th> <th>Amortized Book Value</th> <th>Par Value</th> <th>Market Price</th> <th>Current Market Value</th>	Inv No.	Security Description	CUSIP	Coupon	Yield to Maturity	Purchase Date	Maturity Date	Current Book Value	Amortized Book Value	Par Value	Market Price	Current Market Value
11590 14884 2580 013909 013121 25.94022 25.000.000 10024 05.000.000 10024 05.000.000 10024 05.000.000 10024 05.000.000 10024 05.000.000 10024 05.000.000 10024 05.000.000 10024 05.000.000 10022	42417	RF 2.75 12 1	7591EAAA1	2.7500	.3588	06/10/10	12/10/10	11,444,980	11,383,759	11,310,000	100.61	11,379,025
STEATHANN ON TAIL STEATHANN ON THE TAIL STEATHANN	nv Type: 1	15 TREASURY LGP		2.1190	1.4804			930,165,196	925,652,751	917,310,000	102.24	937,903,299
9000000000000000000000000000000000000	42242	MORGAN STANL	61757UAN0	.7284	.6358	03/19/09	03/13/12	25,040,325	25,020,680	25,000,000	100.45	25,113,281
133504666 15500 15000 121/10 121/11 100000000 10000000 10000000 10000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 110000000 1100000000	42306	Union Bank T	905266AA0	.7371	76593	03/23/09	03/16/12	25,033,725	25,017,404	25,000,000	100.58	25,144,533
1,550.0 1,50	nv Type: 1	16 TLGP FLOATER		.7327	.6478			50,074,050	50,038,085	20,000,000	100.52	50,257,813
1,500 1,500 0,12,11 0,12,12 0,10,00,000 1,00,00 1,00	42349	FHLB 1.85 12	3133XW6C8	1.8500	1.8500	12/21/09	12/21/12	100,000,000	100,000,000	100,000,000	100.31	100,312,500
1,4500 1,4500 1,4510 1	42388	FHLB 1.875 0	3133XXN37	1.8750	1.9026	03/24/10	03/22/13	49,965,208	49,971,095	20,000,000	100.06	50,031,250
1,250 1,1200 0,1210 0,42113 2,020,000 2,022,0000 1,000.6 1,250 1,250 0,71210 0,42113 2,020,000 2,000.600 1,000.6 1,540 1,540 0,71210 0,42113 2,020,000 2,000.600 1,000.6 1,540 1,540 0,71210 0,42113 2,022,40,000 2,025,600.00 1,000.1 1,550 2,580 1,140,00 0,42113 2,021,40,000 2,013,600 1,000.1 1,750 1,580 1,120,00 0,42113 2,021,40,000 2,013,600 1,000.1 1,500 1,580 0,41210 0,42113 0,013,600 2,013,600 0,000.00 1,000.1 1,500 1,580 0,41210 0,248113 0,400,000 1,000.00 1,000.00 1,000.00 1,580 0,41210 0,248113 0,4875,00 1,4885,838 2,500,000 1,000.2 1,500 0,41210 0,248113 0,4875,00 1,4885,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4875,00 1,4885,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4875,00 1,4885,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4875,00 1,4885,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4875,00 1,4885,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4875,00 1,4886,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4875,00 1,4886,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4885,500 1,4886,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,4885,500 1,4886,838 2,500,000 1,000.2 1,500 0,41210 0,748113 0,748113 2,500,000 2,500,000 1,000.2 1,500 0,41210 0,748113 2,500,000 2,500,000 1,000.2 1,500 0,41210 0,748113 2,4885,200 2,500,000 2,500,000 1,000.2 1,500 0,41210 0,748113 2,500,000 2,500,000 1,000.2 1,500 0,41410 0,414113 2,500,000 2,500,000 1,000.2 1,500 0,41410 0,414113 2,500,000 2,500,000 1,000.2 1,500 0,41410 0,414113 2,500,000 2,500,000 1,000.2 1,500 0,41410 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113 0,414113	42397	FHLB 1.5 2.5	3133XY4B8	1.5000	1.5000	04/15/10	10/15/12	100,000,000	100,000,000	100,000,000	100.69	100,687,500
1.2540 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 1.2500 2.2500 2.2500 1.2500 1.2500 2.2500 1.2500 1.2500 2.2500 1.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 1.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500 2.2500<	42418	FHLB 1.42 fi	3133XXME4	1.4200	1.4507	06/10/10	09/24/12	20,276,567	20,277,963	20,230,000	100.56	20,343,794
1,554 1,664 1,644 1,644 3,02,44,75 3,02,49,75 3,02,49,75 3,02,49,68 3,02,20,000 1,00.03 3,02,00 1,00.03 3,02,20,000 1,00.03 3,02,20,000 1,00.03	42431	FHLB 1.32 4	3133706H6	1.3200	1.3200	07/22/10	04/22/13	20,000,000	20,000,000	50,000,000	100.06	50,031,250
22.2 1.51.00 0.05131 52.96,63.12 52.96,600 100.03 4.72 1.750 0.750 194101 52.98,31.23 52.96,600 100.03 7.2 1.750 </td <td>nv Type:</td> <td>22 FEDERAL HOME</td> <td>LOAN BANK</td> <td>1.6347</td> <td>1.6409</td> <td></td> <td></td> <td>320,241,775</td> <td>320,249,058</td> <td>320,230,000</td> <td>100.37</td> <td>321,406,294</td>	nv Type:	22 FEDERAL HOME	LOAN BANK	1.6347	1.6409			320,241,775	320,249,058	320,230,000	100.37	321,406,294
QQ 1775 SSSS 117500 SQS	42295	FNMA 2.15 09	31398AZA3	2.1500	2.0533	09/10/00	09/10/12	52,693,129	52,645,339	52,546,000	100.03	52,562,421
QQ 117500 ST21 11/20169 ORIZH11 2.0.14,660 2.0.14,3680 2.0.14,3680 10.0.88 10.0.00 10.0.88 711 1.7500 1.7500 1.22809 1.72801 1.00,000.00 100,000.00 100.000.00 100.000.00 100.038 10.038 <t< td=""><td>42335</td><td>FNMA 1,75 3</td><td>31398AVQ2</td><td>1.7500</td><td>.5980</td><td>11/19/09</td><td>03/23/11</td><td>50,770,000</td><td>50,319,652</td><td>20,000,000</td><td>100.81</td><td>50,406,250</td></t<>	42335	FNMA 1,75 3	31398AVQ2	1.7500	.5980	11/19/09	03/23/11	50,770,000	50,319,652	20,000,000	100.81	50,406,250
T.T. 1.000 1.000 5.000 1.000	42338	FNMA 1.75 3	31398AVQ2	1.7500	.5712	11/20/09	03/23/11	20,314,600	20,130,868	20,000,000	100.81	20,162,500
72.2 1.88.00 1.88.00 2.78.00 5.00 5.00 5.00 10.09 72.3 1.88.00 2.78.40 0.7088/13 3.90,000,000 5.00,000,000 10.10.99 72.3 1.80.00 1.81.50 0.728/10 0.728/12 1.00,000,000 10.00,000,000 10.10.99 72.3 1.50.00 2.15.60 0.45.91 0.728/12 1.00,000,000 10.00,000,000 10.10.99 72.3 1.50.00 2.15.60 0.728/12 0.90,000,000 10.00,000,000 10.00,000 10.02.53 10.00 72.3 1.50.00 1.27.00 1.27.00 0.728/12 0.90,000,000 10.02.53 10.00 10.02.53 72.3 1.25.00 1.27.00 0.727/12 </td <td>42350</td> <td>FNMA FIXED 1</td> <td>3136FJZT1</td> <td>1,7500</td> <td>1.7500</td> <td>12/28/09</td> <td>12/28/12</td> <td>100,000,000</td> <td>100,000,000</td> <td>100,000,000</td> <td>100.38</td> <td>100,375,000</td>	42350	FNMA FIXED 1	3136FJZT1	1,7500	1.7500	12/28/09	12/28/12	100,000,000	100,000,000	100,000,000	100.38	100,375,000
72.3 1.56.00 18.172 0.74891, 26.88 25.000,000 10.049 RH 1 1.56.00 1.8172 0.74891, 26.88 0.750,000,000 10.046 10.04 RH 2 1.56.00 1.8170 0.7491 1.00,000,000 10.00,000,000 10.046 PS 1.2000 1.2004 0.7491 1.00,000,000 10.00,000,000 10.046 PS 1.2000 1.2004 0.67841 9.885,000 9.886,800 10.00,000,000 10.006 10.006 909 1.300 1.371 0.7461 0.74741 9.885,600 2.898,600 10.000,000 10.006 10.006 909 1.300 1.371 0.7461 0.7471 2.488,500 2.500,000 10.013 909 1.300 1.371 0.7461 0.7471 2.488,500 2.500,000 10.013 900 1.300 0.77161 0.7741 2.500,000 2.500,000 10.013 900 1.300 1.300 0.77161 0.7741 2.500,000	42366	FNMA 3NC1.5	31398AF23	1,8000	1.8000	02/08/10	02/08/13	20,000,000	50,000,000	20,000,000	101.09	50,546,875
WRH 1.55.00 1.	42367	FNMA 3NC1.5	31398AF23	1.8000	1.8172	02/08/10	02/08/13	24,987,500	24,989,838	25,000,000	101.09	25,273,438
A28 1.75000 1.7558 64/25/15 46/10/25/15 46/10/25/15 46/10/25/15 46/10/25/15 100/2000 100.25 87.8 1.7500 1.750 1.750 1.750 1.750 1.750 1.000 100.05 100.05 100.05 99.9 1.300 1.31.7 07/46.10 07/46.13 49.985,500 24/486,500 100.000 100.05 100.05 99.9 1.300 1.31.7 07/46.10 07/46.13 49.985,500 24/486,500 100.05	42398	FNMA 2.5NC1	3136FMNR1	1.5600	1.5600	04/19/10	10/29/12	100,000,000	100,000,000	100,000,000	100.66	100,656,250
P.P. 1.2000 1.7000 1.	42410	FNMA 2.5 6 2	3136FMA38	2.5000	2.5268	06/25/10	06/25/15	49,018,650	49,020,935	49,080,000	102.53	50,322,338
Q490 13.200 13.17 071/61/10 071/61/13 24.985.500 42.986.002 25.000.000 100.55 V29 1.300 13.17 071/61/10 071/61/13 24.986.202 25.000.000 100.55 V29 1.250 1.300 071/21/0 071/21/1 64.064.72 69.072.77 60.000 100.55 V29 1.250 1.250 07721/0 071/21/1 65.064.72 69.000.00 100.13 V22 1.250 1.250 07721/0 071/21/1 25.000.00 25.000.00 100.13 V22 1.250 1.250 1.250 071/21/1 071/21/2 25.000.00 100.13 V22 1.250 071/21/2 071/21/2 25.000.00 25.000.00 100.13 V22 1.250 071/21/2 071/21/2 25.000.00 25.000.00 100.13 V23 1.250 081/61/2 071/21/3 25.000.00 25.000.00 100.13 V24 1.250 081/61/2 071/21/3	42411	FNMA 1.7 6 2	3136FMB78	1,7000	1.7052	06/28/10	06/28/13	000'586'66	068'586'66	100,000,000	100.06	100,062,500
OPO 13.200 13.17 071.61 0716/13 469/75,000 46	42424	FNMA 1.3 7 1	31398AV90	1.3000	1.3171	07/16/10	07/16/13	24,987,500	24,988,036	25,000,000	100.56	25,140,625
V25 1.2560 1.800 p1/12/10 0.01/12/13 6.960/200.20 1.00.25 V25 1.2560 1.800 p1/12/10 0.01/12/13 6.960/200.20 2.5000.000 1.00.25 V290 1.7500 1.7570 0.772710 0.772712 2.5000.000 2.5000.000 1.00.13 V242 1.7500 1.7570 0.772710 0.772713 2.5000.000 2.5000.000 1.00.13 V243 1.7500 1.7570 0.772710 0.772713 2.5000.000 2.5000.000 1.00.13 P144 1.7500 1.7500 0.877710 0.772713 2.5000.000 2.5000.000 1.00.13 P144 1.7500 1.7500 0.877710 0.772713 2.5000.000 2.5000.000 1.00.13 P145 1.7500 0.877610 0.772713 2.5000.000 2.5000.000 1.00.23 P145 1.7500 0.877610 0.772714 2.5000.000 2.5000.000 1.00.23 P145 1.7500 0.877610 0.877670 0.877670 1.00.23	42425	FNMA 1.3 7 1	31398AV90	1.3000	1.3171	07/16/10	07/16/13	49,975,000	49,976,072	20,000,000	100.56	50,281,250
NSO 17.500 17.500 07/2710 07/2715 25,000,000 25,000,000 10.113 NSO 17.500 17.500 17.501 07/2710 07/2715 25,000,000 25,000,000 10.113 SC4 1.500 1.505 07/2710 07/2715 25,000,000 25,000,000 10.113 2.4 1.500 1.505 07/2710 07/2715 25,000,000 25,000,000 10.113 2.4 1.500 0.7/2710 07/2715 25,000,000 25,000,000 10.138 1.7 1.500 0.7/2710 0.7/2710 25,000,000 25,000,000 10.138 1.7 1.5 0.8/1470 0.7/2710 0.7/2714 0.0/2712 10.00,000 10.138 1.7 1.5 0.8/1470 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712 0.0/2712	42427	FNMA 1.55 7	31398AV25	1.5500	1.5603	07/12/10	07/12/13	69,069,273	69,070,237	000'060'69	100.25	69,262,725
X90 1.750 1.750 0.771715 2.5000,000 2.5000,000 10.113 Y22 1.500 1.750 0.772410 0.772415 2.5000,000 10.013 244 2.120 0.772610 0.772617 2.5000,000 2.5000,000 10.013 244 2.120 0.772610 0.772617 2.5000,000 2.5000,000 10.028 244 2.120 0.77671 0.77671 2.5000,000 2.5000,000 10.028 244 2.120 0.77671 0.77671 2.5000,000 2.5000,000 10.028 245 2.120 0.77671 0.77571 2.5000,000 2.5000,000 10.028 245 2.120 0.77671 1.77571 2.5000,000 10.028 10.028 247 2.120 0.77671 1.77571 2.5000,000 10.028 10.028 247 2.120 0.77671 1.77574 2.7750,000 10.028 10.028 247 2.120 0.77574 2.7750,000 1.07574<	42434	FNMA STRNT 1	3136FMX90	1.7500	1.7500	07/27/10	07/27/15	25,000,000	25,000,000	25,000,000	101.13	25,281,250
Y22 1.500 15.50 1	42435	FNMA STRNT 1	3136FMX90	1.7500	1.7500	07/27/10	07/27/15	25,000,000	25,000,000	25,000,000	101.13	25,281,250
664 1.2159 Religion 08/10/15 2.5,000,000 2.5,000,000 101.38 214 1.350 08/16/10 08/16/13 2.5,000,000 2.5,000,000 100.28 1.7293 1.350 08/16/10 1.05/16/1 1.05/16/1 1.05/16/1 10.05/16/1 1.7293 1.6289 1.716/1 1.05/16/1 1.05/16/1 1.05/16/1 1.05/16/1 1.7393 1.6280 1.716/1 1.05/16/1 1.05/16/1 1.05/16/1 1.05/16/1 1.7393 1.6280 1.716/1 1.05/16/1 1.05/16/1 1.05/16/1 1.05/16/1 1.83 1.7500 1.644 08/84/1 1.75/16/1 1.05/16/1 1.05/16/1 1.05/16/1 1.05/16/1 1.83 1.7500 1.644 08/84/1 1.75/16/1 1.75/16/1 1.05/16/1 1.05/16/1 1.05/16/1 1.84 1.628 1.75/16/1 1.75/16/1 1.75/16/1 1.75/16/1 1.75/16/1 1.75/16/1 1.75/16/1 1.85 1.65 1.75/16/1 1.75/16	42444	FNMA 1.50 07	31398AY22	1.5000	1.5051	07/26/10	07/26/13	24,996,250	24,996,377	25,000,000	100.13	25,031,250
2144 1.3500 1.850 1.850 68/16/10 66/16/13 2.5000,000 1.2500,000 1.00.28 1.0229 1.626 1.850 1.861 1.861 1.00.61,13 1.00.61,13 1.00.60,13<	42452	FNMA 2.125 8	3136FM6G4	2.1250	2.1250	08/10/10	08/10/15	25,000,000	25,000,000	25,000,000	101.38	25,343,750
1,529 1,639 1,639 1,64	42453	FNMA 1.35 08	31398A2H4	1.3500	1.3500	08/16/10	08/16/13	25,000,000	25,000,000	25,000,000	100.28	25,070,313
1,540 1,512 1,514 1,51	Inv Type:	23 FNMA		1.7293	1.6289			816,796,902	816,123,244	815,716,000	100.66	821,059,983
WYM 1.000 14-50 1	42443	FNMA 1.4 11	3136FMUG7	1.4000	1.2618	01/91/20	11/26/12	10,051,444	10,040,136	10,000,000	100.19	10,018,750
16228 1,527a 1,644 0818114 53,507,584 53,584,471 53,200,000 100.88 265 1,6228 1,527 1,627 <td>42447</td> <td>FNMA STEP 1.</td> <td>3136FMTW4</td> <td>1.5000</td> <td>1.4450</td> <td>08/04/10</td> <td>06/01/15</td> <td>37,191,475</td> <td>37,169,275</td> <td>37,000,000</td> <td>100.19</td> <td>37,069,375</td>	42447	FNMA STEP 1.	3136FMTW4	1.5000	1.4450	08/04/10	06/01/15	37,191,475	37,169,275	37,000,000	100.19	37,069,375
1.6228 1.5273 1.5273 1.5274 1.00,270,000 1.005.4 1.00,270,000 1.005.4 1.005.7	42457	FNMA 1.75 8	3136FM3R3	1.7500	1.6344	08/18/10	08/18/14	53,507,584	53,498,471	53,270,000	100.84	53,719,466
FFCB black 313317266 3,8750 //kw 11151809 6025411 52,375,000 51,503,711 50,000,000 104.34 FFCB 2 Year 31331,5009 3,890 1,014,014 0,016,010 17,003,000 104.34 FFCB 2 Year 31331,5009 3,500 1,044,014 3,789,988 3,789,486 56,000,000 104.46 FFCB 1,057 3,131,0409 0,050,010 1,070,178 3,789,486 56,000,000 104.46 FFCB 1,057 3,131,0409 0,050,010 1,070,178 3,789,486 3,600,000 104.46 FFCB 1,057 3,131,0409 0,000,000 1,070,179 3,789,486 3,789,486 3,789,486 3,789,486 3,789,486 FFCB 1,057 3,131,040 1,050,000,000 1,070,179 3,789,486	Inv Type:	123 FNMA AMORT	TO CALL	1.6228	1.5273			100,750,504	100,707,883	100,270,000	100.54	100,807,591
FFGB Year 31311G099 5500 1654 G106010 0306/12 712017870 1720126.084 17.050,000 10044 FFGB Year 31311G09 5500 1054 G106010 1200112 57.869,982 V ₁₂ V ₂ V ₂ V ₂ V ₃	42342	FFCB Bullet	31331Y286	3.8750	.7849	11/19/09	08/25/11	52,705,000	51,503,711	20,000,000	103.47	51,734,375
FFCB Year 31311GD9 5900 18410 0309010 0300512 57,8895982 V.34,954588 S6000000 100346 FFCB 18751 13131GD8 18750 13507 0309010 177313737 87,8745900 100346 100346 FFCB 18751 13131GD8 18750 13507 1950710 17750712 50,000000 100346 100300 1003401	42373	FFCB 2 Year	31331JGD9	.9500	1.0514	03/09/10	03/05/12	17,017,870	17,026,084	17,050,000	100.66	17,101,801
FFCB.1.855.1 3131G2R9 1.8750 1.5549 0.20410 1207112 3733,370 87,249886 54,000,000 102.85 FFCB.1.625.8 31311JAR9 1.6250 1.5877 0416410 127,2412 50,008,850 50,041,991 50,000,000 102.00	42374	FFCB 2 Year	313313GD9	.9500	1.0452	03/09/10	03/05/12	57,899,982	57,925,678	58,000,000	100.66	48, 180, 16, 18
FFCB 1,625 B 31331A89 1,6250 1,5877 04/16/10 12/24712 50,048,500 50,041,691 50,000,000 102,00	42385	FFCB 1.875 1	31331G2R9	1.8750		03/26/10	12/02/12	37,333,370	37,779,000	000'000'75	100 83	San merely
	42399	FFC8 1.625 B	313313AB9	1.6250		04/16/10	12/24/12	50,048,500	50,041,691	20,000,000	102.00	51,000,000

: 28		Kate	Maturity	Date	Date	Book Value	Value		Price	Value
42407 FFC8 1.74 6 42412 FFC8 1.34 12 42414 FEDERAL FARM 42455 FFC8 1.20 4 42455 FFC8 1.20 4	31331JLW1	1.1250	1.2269	04/29/10	04/26/12	74,228,232	74,253,771	74,370,000	100.47	74,718,609
42414 FEDERAL FARM 42414 FEDERAL FARM 42455 FFCB 1.20 4 VV Type: 28 FFCB	31331JRD7	1.7400	1.7916	06/10/10	06/10/13	24,962,500	24,965,340	25,000,000	100.03	25,007,813
42414 FEDERAL FARM 42455 FFCB 1.20 4 w Type: 28 FFCB	31331JSB0	1.3400	1.3512	06/17/10	12/17/12	149,958,750	149,962,180	150,000,000	100.03	150,046,875
42455 FFCB 1.20 4 W Type: 28 FFCB	31331GLL1	2.8000	2.8847	06/10/10	01/28/14	18,171,759	18,175,087	18,225,000	101.00	18,407,250
Type: 28 FFCB	31331JUU5	1.2000	1.2373	07/08/10	04/08/13	37,358,604	37,360,651	37,396,000	100.06	37,419,373
		1.6241	1.3371			519,684,568	518,493,859	517,041,000	100.92	521,813,373
42351 FHLML Fixed	3128X9RH5	1.7500	1.7500	12/28/09	12/28/12	100,000,000	100,000,000	100,000,000	100.38	100,375,000
42356 FHLMC 1.125	3128X8P22	1.1250	.7120	11/20/09	06/01/11	28,779,471	28,687,806	28,600,000	100.59	28,769,813
42371 FHLMC 1.8 2	3128X9ZK9	1.8000	1.8000	02/25/10	02/25/13	75,000,000	75,000,000	75,000,000	100.56	75,421,875
42405 FHLMC 2NC1Y	3134G1DZ4	1.1700	1.1700	05/18/10	05/18/12	20,000,000	20,000,000	20,000,000	100.50	50,250,000
42408 FHLMC 2 12 2	3134G1GN8	2.0000	2.0000	06/23/10	12/23/13	20,000,000	50,000,000	20,000,000	100.09	50,046,875
42416 FHLMC 5.75 0	3134A4JT2	5.7500	1.0656	06/10/10	01/15/12	21,479,608	21,269,321	20,000,000	107.09	21,418,750
42420 FHLMC 2.05 6	3134G1GX6	2.0500	2.0500	06/30/10	06/30/14	37,900,000	37,900,000	37,900,000	101.31	38,397,438
42422 FHLMC 1.5 07	3134G1KL7	1.5000	1.5000	07/12/10	07/12/13	20,000,000	20,000,000	20,000,000	100.56	50,281,250
42423 FHLMC 1.5 7	3134G1KL7	1.5000	1.5000	07/12/10	07/12/13	20,000,000	20,000,000	20,000,000	100.56	50,281,250
42438 FHLMC STRNT	3134G1LU6	.5000	.5000	08/02/10	01/28/13	40,003,889	40,003,889	40,000,000	26.66	39,987,500
Inv Type: 30 FHLMC BONDS		1.7216	1.5112			503,162,967	502,861,015	501,500,000	100.74	505,229,750
42354 FHLMC 3nc1 f	3128X9DK3	1.0369	1.0369	09/10/00	09/10/12	20,000,000	20,000,000	20,000,000	100.03	50,015,625
42413 FHLMC 3nc1 f	3128X9DK3	1.0369	1.0369	06/10/10	09/10/12	20,000,000	20,000,000	20,000,000	100.03	20,006,250
Inv Type: 40 FHLMC FLOAT QTR	æ	1.0369	1.0369			70,000,000	70,000,000	70,000,000	100.03	70,021,875
42409 FHLMC MULTI	3134G1FQ2	2.0128	2.0181	06/24/10	06/24/15	19,995,000	19,995,189	20,000,000	100.47	20,093,750
Inv Type: 46 FHLMC MULTI STEP	EP.	2.0128	2.0181			19,995,000	19,995,189	20,000,000	100.47	20,093,750
42440 FHLMC .750 3	3134G1HD9	.7500	.7000	07/20/10	03/28/13	50,089,417	50,078,024	20,000,000	100.09	50,046,875
Inv Type: 130 FHLMC AMORT TO CALL	TO CALL	.7500	.7000			50,089,417	50,078,024	20,000,000	100.09	50,046,875
42446 TVA 6.79 5 2	880591DT6	6.7900	.7181	08/04/10	05/23/12	22,999,798	22,905,106	20,500,000	113.20	23,206,641
Inv Type: 95 TENN VALLEY AUTHORITY	THORITY	6.7900	.7181			22,999,798	22,905,106	20,500,000	113.20	23,206,641
42432 BA 0.57 1 13	06422TN33	.5700	.5495	07/06/10	01/03/11	26,925,615	26,925,615	27,000,000	88'66	26,967,450
42456 8A 0.51 1 12	06422TNC3	.5100	.5113	07/19/10	01/12/11	22,942,328	22,942,328	23,000,000	28.66	22,970,260
nv Type: 51 BANKERS ACCEPTANCE	TANCE	.5424	.5319			49,867,943	49,867,943	20,000,000	88'66	49,937,710
42445 PFM PRIME FU		.2745	.2745	07/23/10	09/01/10	251,692	251,692	251,692	100.00	251,692
Inv Type: 72 MONEY MARKET FUNDS	FUNDS	.2745	.2745			251,692	251,692	251,692	100.00	251,692
42316 UBOC PTD 0.7		.7000	.7000	10/13/09	10/13/10	50,000,000	20,000,000	20,000,000	100.00	20,000,000
42365 FIRST NATL P		1.0000	1.0000	01/18/10	01/18/11	10,000,000	10,000,000	10,000,000	100.00	10,000,000
42406 BANK OF SAN		1.6500	1.6500	05/18/10	05/18/11	100,000	100,000	100,000	100.00	100,000
42448 FIRST NATION		.7000	.7000	07/31/10	07/31/11	2,000,000	2,000,000	2,000,000	100.00	2,000,000
42449 FIRST NATION		.7000	.7000	08/04/10	08/04/11	2,000,000	2,000,000	2,000,000	100.00	2,000,000
inv Type: 1010 PUBLIC TIME DEPOSIT	DEPOSIT	.7442	.7442			70,100,000	70,100,000	70,100,000	100.00	70,100,000
42294 B of A CD 0.		.7200	.7200	09/05/09	09/02/10	25,000,000	25,000,000	25,000,000	100.00	25,000,000

	00	
ľ	saidle.	24
-	103	
4		D)

AM 25-11-10 01/02/2000 - exten mind									
Inv No. Security CUSIP Description	Coupon	Yield to Maturity	Purchase Date	Maturity Date	Current Book Value	Amortized Book Value	Par Value	Market Price	Current Market Value
Inv Type: 1012 COLLATERALIZED CD Subtotal Fund 100	.7200 1,5927	.7200 1.3249			25,000,000 4,158,573,498	25,000,000 4,150,828,431	25,000,000 4,135,918,692	100.00	25,000,000 4,178,072,272
Fund: 9704 SFUSD BONDS 2006B 42264 T1.135 06.3 912828LF5 Inv Type: 12 TREASURY NOTES Subtotal Fund 9704	1.1250 1.1250 1.1250	.9622 .9622 .9622	07/21/09	06/30/11	30,093,750 30,093,750 30,093,750	30,044,032 30,044,032 30,044,032	000'000'0E 000'000'0E 000'000'0E	100.72 100.72 100.72	30,215,626 30,215,626 30,215,626
Funds	1,5893	1,3223			4,188,667,248	4,180,872,463	4,165,918,692	101.02	4,208,287,897



Inv No.	Security	CUSIP	Coupon	oupon Yield to Rate Maturity	Coupon Yield to Purchase Maturity Rate Maturity Date Date	Maturity Date	Par Value	Beginning Prem/ (Disc)	Accretion	Accretion (Amortization) Income Expense	Interest Income Received	Gain / (Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued
42393	B 031011	912795V99	0000	.3834	03/31/10	03/10/11	50,000,000	-182,511						16,447	81,706
42402	12402 Treasury Bil	912795VD0	00000	3995	04/23/10	04/07/11	150,000,000	-578,758						51,408	217,242
42419	8 01 13 11	912795UX7	00000	.3387	06/10/10	01/13/11	18,000,000	-36,673						5,239	14,027
nv Type	nv Type: 11 TREASURY BILLS	BILLS					218,000,000	-797,942	0	0	0	0	0	73,095	312,974
42298	T 0.875 02 2	912828KE9	.8750	.6321	09/04/00	02/28/11	20,000,000	179,688		-10,277	218,750		218,750	26,597	1,209
42325	T 1 08 31 11	912828LV0	1.0000	.8260	10/53/09	08/31/11	100,000	316		-15	200		200	70	
42326	T 1 08 31 11	912828LV0	1.0000	.8345	10/53/09	08/31/11	000'006'66	300,480		-13,882	499,500		499,500	70,318	2,760
42341	T 1 7 31 11	912828LG3	1.0000	.6040	11/19/09	07/31/11	120,000,000	801,563		-40,143	000'009		000'009	60,944	104,348
42352	T 1.125 12 1	912828KA7	1.1250	.7456	12/09/09	12/15/11	20,000,000	378,906		-15,959				31,684	119,877
42382	T 1.5 07.15.	912828LB4	1.5000	1.1124	03/23/10	07/15/12	20,000,000	441,406		-16,194				46,986	97,826
42415	42415 T 1.25 11 30	912828350	1.2500	.3763	06/10/10	11/30/10	20,000,000	89,269		-14,772				6,403	63,525
42437	42437 T 1.00 7 15	912828NN6	1.0000	1.0600				-44,177	-685	0	12,908	202,380	215,288	203,054	
nv Type	inv Type: 12 TREASURY NOTES	NOTES					390,000,000	2,147,452	-685	-111,242	1,331,658	202,380	1,534,038	446,055	389,547
42165	42165 J P MORGAN C	481247AK0	2.2000	2.0469	03/24/09	06/15/12	25,000,000	119,000		-3,129				42,704	1116,111
42166	GENL ELEC CA	36967HAN7	2,2500	2.0651	03/24/09	03/12/12	35,000,000	185,150		-5,295				60,330	369,688
42170	MORGAN STANL	61757UAF7	2.0000	1.9382	03/16/09	09/22/11	25,000,000	37,750		-1,272				40,395	220,833
42177	BAC 2.375 06	06050BAJ0	2.3750	1.9301	04/14/09	06/22/12	20,000,000	685,000		-18,227				80,731	227,604
42181	C 2.125 04.3	17313UAE9	2.1250	1.9669	04/02/09	04/30/12	25,000,000	117,500		-3,241				41,030	178,559
42182	BK OF THE WE	064244AA4	2.1500	1.9628	04/02/09	03/27/12	2,000,000	26,950		-766				8,192	45,986
42183	BK OF THE WE	064244AA4	2.1500	1.9629	04/05/09	03/27/12	20,000,000	108,000		-3,072				32,762	183,944
42191	BAC 2.1 04.3	06050BAG6	2.1000	1.9749	04/02/09	04/30/12	25,000,000	93,000		-2,565				41,185	176,458
42195	GE 1.625 01.	36967HAG2	1.6250	1.2309	04/16/09	01/07/11	25,000,000	167,500		-8,229				25,625	826'09
42196	GE 1.625 01.	36967HAG2	1.6250	1.2350	04/16/09	01/07/11	25,000,000	165,750		-8,143				25,711	826'09
42197	C 1.625 03.3	17314JAA1	1.6250	1.3908	04/16/09	03/30/11	20,000,000	225,000		-9,783				57,926	340,799
42198	GS 1.625 07.	38146FAF8	1.6250	1.4391	04/16/09	07/15/11	20,000,000	204,500		-7,731				26,977	103,820
42211	USSA CAPITAL	90390QAA9	2.2400	1.9620	04/28/09	03/30/12	16,000,000	125,600		-3,649				26,218	150,329
42258	CTTGROUP FD	17313YAC5	1.2500	1.2952	06/52/00	06/03/11	20,000,000	-43,000	1,893					53,977	152,777
42259	CTTIGROUP FD	17313YAC5	1.2500	1.2952	06/52/00	06/03/11	20,000,000	-43,000	1,893					53,977	152,777
42274	GE TLGP 3 12	36967HAD9	3.0000	1.6091	02/30/09	12/09/11	20,000,000	1,602,500		-57,631				62,369	341,667
42299	HSBC 3.125 1	4042EPAA5	3.1250	1.3413	60/11/60	12/16/11	20,000,000	1,969,550		-74,368				55,840	325,521
42317	C 1.625 03.3	17314JAA1	1.6250	9777.	10/22/09	03/30/11	35,000,000	423,500		-25,054				22,341	238,559
42328	MS 2.25 3 13	61757UAP5	2.2500	1.3169	11/04/09	03/13/12	20,000,000	431,800		-15,565				21,935	210,000
42331	MS TLGP 2.25	61757UAP5	2.2500	1.3109	11/06/09	03/13/12	20,000,000	1,084,000		-39,166				54,584	525,000
42332	GE TLGP 2.12	36967HAV9	2.1250	1.7893	11/06/09	12/21/12	25,000,000	253,750		-6,894				37,377	103,299
42379	GS 3.25 06.1	38146FAA9	3.2500	1.2299	03/22/10	06/15/12	20,000,000	2,215,000		-84,148				51,268	343,056
42380	GE TLGP 2% 0	36967НВВ2	2.0000	1.4058	03/22/10	09/28/12	25,000,000	366,000		-12,319				29,347	212,500
42400	GE TLGP 2.0	36967НВВ2	2.0000	1.4358	04/20/10	09/28/12	75,000,000	1,101,917		-35,110				89,890	637,500

8-11 No. 19-10-19	Inv No	Inv No. Security Description	CUSIP	Coupon	Coupon Yield to Rate Maturity	Purchase Date	Maturity Date	Par Value	Beginning Prem/ (Disc)	Accretion	Accretion (Amortization) Income Expense	Interest Income Received	Gain / (Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued
114.04 1.5750 1.585 1.5450 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310,000 1.1310	42401	JPM 2.2 0615	481247AK0	2.2000	1.1630		06/15/12	50,000,000	1,097,500		-43,286				48,381	232,222
1,14,14,14,14,14,14,14,14,14,14,14,14,14	42417	RF 2.75 12 1	7591EAAA1	2.7500	.3588		12/10/10	11,310,000	134,980		-22,865				3,053	69,981
734 658 G154099 01/41/2 55.000,000 33.725 496 6 0	nv Typ	ie: 15 TREASURY	LGP					917,310,000	12,855,196	3,787	-491,507	0	0	0		5,780,864
550 1850 1871 589 940 960 9 9 550 1850 1321/19 31,217 30,000,000 34,829 9 </td <td>42242</td> <td>MORGAN STANL</td> <td></td> <td>.7284</td> <td>.6358</td> <td></td> <td>03/13/12</td> <td>25,000,000</td> <td>40,325</td> <td></td> <td>-1,147</td> <td></td> <td></td> <td></td> <td>14,535</td> <td>40,402</td>	42242	MORGAN STANL		.7284	.6358		03/13/12	25,000,000	40,325		-1,147				14,535	40,402
1850 1850 1721/9 1221/12 100,000,000 34,059 9 2,107 9 9 9 9 9 9 9 9 9	42306	Union Bank T	905266AA0	.7371	76597		03/16/12	25,000,000	33,725		096-				14,907	39,412
1850 1250 1250 1251	nv Typ	ie: 16 TLGP FLOA	TER					20,000,000	74,050	0	-2,107	0	0	0		79,814
1200 1300 1313 1313 1200 1200 0	42349	FHLB 1.85 12	3133XW6C8	1.8500	1.8500		12/21/12	100,000,000							154,167	359,722
1200 14550 0415510 0415450 1015000 46,567 521 7.888	42388		3133XXN37	1.8750	1.9026		03/22/13	20,000,000	-34,792	1,133					79,258	414,063
1200 1.4557 64,047 20,213,000 46,557 521 1200 1.320 07,214 0.000,000 11,775 1,655 0	42397		3133XY4B8	1.5000	1.5000		10/15/12	100,000,000							125,000	299'995
1,200 1,50	42418		3133XXME4	1.4200	1.4507		09/24/12	20,230,000	46,567	521					24,460	125,280
1,500 1,50	42431		3133706Н6	1.3200	1.3200		04/22/13	20,000,000							55,000	71,500
150, 150,	nv Typ	H: 22 FEDERAL H	IOME LOAN BA	NK				320,230,000	11,775	1,655	0	0	0	0	437,885	1,537,231
1,500 1,50	42282	FHLB 1.5 3NC	3133XUM83	1.5000	1.5000							375,000		375,000	54,167	
UVDS 750 8072 152,256 21,423 0 545,254 28,1819 223,103 133,248 88,819 223,103 133,248 88,819 223,103 133,248 28,819 223,103 133,248 28,819 223,103 133,248 28,819 223,103 133,248 28,819 223,103 133,248 28,819 223,103 133,248 28,818 223,103 23,248 23,818 <th< td=""><td>42283</td><td>FHLB 1.5 3NC</td><td>3133XUM83</td><td>1.5000</td><td>1.5000</td><td></td><td></td><td></td><td></td><td></td><td></td><td>32,250</td><td></td><td>32,250</td><td></td><td></td></th<>	42283	FHLB 1.5 3NC	3133XUM83	1.5000	1.5000							32,250		32,250		
ANGA 1.7500 2.542540 2.542640 -545,2464 2.54264 68,819 66,9353 1 ANGA 1.7500 2.5864 1.9964 1.4014 4.461 4.461 4.661	42318	FHLB 0.75 9	3133XUVP5	.7500	.8072				-53,295	-21,423		138,284	83,819	222,103	77,536	
11984472 1200 20533 04)1000 0910112 22,546,000 147129 44161 4416	nv Typ	e: 38 FHLB MULT	II STEP					0	-53,295	-21,423	0	545,534	83,819	629,353	136,361	0
11984W02 17500 5980 111900 0302111 20,0000000 114,600 1-19,988 48,844	42295		31398AZA3	2.1500	2.0533		09/10/12	52,546,000	147,129		-4,161				89,983	536,626
3 135864721 12500 1272690 20124110 20,000,0000 314,600 419,865 45,000 45,	42335		31398AVQ2	1.7500	.5980		03/23/11	20,000,000	770,000		-48,814				24,103	384,028
1. 313646721 1500 1600 0208410 0208412 3 50.000000 450.0000 450.000 450.000 450.000 450.000 450.000 450.000 450.000 450.000 450.000 450.000 450.000 45	42338		31398AVQ2	1.7500	.5712		03/23/11	20,000,000	314,600		-19,985				9,182	153,611
5. 313984723 1800	42350		3136FJZT1	1.7500	-		12/28/12	100,000,000							145,833	306,250
5. 3136FWARD 1 LSGO 1 LSGO 0 LYGUNG 0 LURL N CAUGAGE 1 LSGO 0 LSGO 0 LYGUNG 0 LYGUN	42366		31398AF23	1.8000			02/08/13	20,000,000				450,000		450,000	75,000	57,500
11. STRENMENT 1.5600 1.5500 04/2510 04/2512 04/	42367		31398AF23	1.8000	-		02/08/13	25,000,000	-12,500	354		225,000		225,000	37,854	28,750
2 131664948 2 5000 25286 0022810 0022811 0020000 155.000 155.000 424 424 1 2 13166498 1 7000 1,7002 002810 002813 1 00000000 155.000 424 424 1 1 13166498 1,700 1,7002 002810 002813 1 00000000 155.000 155.000 156.000 1371 0071610 071613 1 55.0000000 175.000 175.00 07181 071610 071613 1 55.0000000 175.000 175.00 0718 0718 0718 0718 0718 0718 0718 07	42398		3136FMNR1	1.5600	1.5600		10/29/12	100,000,000							130,000	572,000
2 131664909 1,3000 1,317 0/14610 06/2913 100,000,000 1,15,000 344 1 131986490 1,3000 1,317 0/14610 07/1461 07	42410		3136FMA38	2.5000	2		06/25/15	49,080,000	-61,350	1,042					103,292	224,950
1 313984A99 1300 1317 0716410 0716413 55000000 312500 354 1 313984A99 1300 1317 0716410 0716413 55000000 325,000 377 1 313984A99 1350 1360 0712410 0712713 6900000 320,77 586 1 313984A91 1350 1350 0712710 0712713 6900000 320,77 586 1 31398A402 1350 1350 0712710 0712713 55000000 320,77 586 1 31398A402 1350 0712710 0712713 55000000 32,729 106 1 31398A402 1350 1350 071610 071610 0712713 55000000 32,729 106 1 31398A72 1350 071610 071610 071617 25000000 32,729 106 1 31398A72 1350 071610 071617 25000000 31,444 35,72 57,739 67500 10 675,000 10 675,000 10 875,000	42411		3136FMB78	1.7000			06/28/13	100,000,000	-15,000	424					142,091	297,500
1 131984904 1300 1310 071210 071213 6900000 25,000 707 586 707 131984042 1300 1317 071213 6900000 25,000 707 586 707 131984042 1300 1350 071210 071213 6900000 25,000 130,000	42424		31398AV90	1.3000	_	_	07/16/13	25,000,000	-12,500	354					27,437	40,625
7 313984V25 15500 12550 0712710 0712713 65,000,000 30,727 586 71 313698V25 15500 12550 0712710 0712715 55,000,000 72 313984V25 1500 12550 0712710 0712715 55,000,000 73 313984V25 1500 12550 0712710 0712715 55,000,000 74 313984V25 1500 12550 0712710 0712715 55,000,000 75 313984V25 1500 12550 0712710 0712715 57,000,000 75 31550 0712710 0712710 0712710 0712710 0712710 0712710 0712710 0712710 0712710 0712710 0712710 0	42425		31398AV90	1.3000	-		07/16/13	20,000,000	-25,000	707					54,874	81,250
1. 13164-8909 1,7500 1,7500 07/27/10 07/27/27 07/27 07/27 07/27 07/27 07/27 07/27 07/27 07/27 07/27 07/27	42427		31398AV25	1.5500	1-4		07/12/13	000'060'69	-20,727	286					89,828	145,761
11 31564901 12500 12500 12700	42434		3136FMX90	1.7500			07/27/15	25,000,000							36,458	41,319
7) 31958A/22 1500 15551 0712661 07176413 25,000,000 3,3,750 106 8) 1198A/H4 1250 12150 081010 0810115 35,000,000 8) 1198A/H4 1250 12150 081010 0810115 35,000,000 13198A/H4 1250 12150 081011 081011 12610 1260 071610 126100 12610 12610 12610 12610 12610 12610 12610 12610 12610 12610	42435		3136FMX90	1,7500	-		07/27/15	25,000,000							36,458	41,319
8 11398-044 1,350 1,250 041/01/0 041/01/1 25,000,000 13198-044 1,350 1,250 041/410 041/41/1 25,000,000 13198-044 1,350 1,250 041/410 041/41/1 25,000,000 0 51,444 2,7,459 13198-044 1,300 1,248 041/410 041/41/1 1,040,000 0 51,444 3,7,250 1,3138-041/4 1,300 1,634 041/410 041/41/4 5,2,200 1,3138-041/4 1,500 1,634 041/410 041/41/4 5,2,200	42444		31398AY22	1.5000	-		07/26/13	25,000,000	-3,750	106					31,356	36,458
28 31396/AH 1,350 01,350 08/16/10 08/16/10 10.000,000 1,000,000 1,000,000 1,000,000 1,000,000	42452	FNMA 2.125.8	31.36FM6G9	2.1250	2		08/10/15	25,000,000							30,990	30,990
1, 313694027 1,4900 1,2618 07/1610 11/2612 1,000,0000 31,444 3,572 3,596 675,000 0 675,000 1,00 1,00 1,00 1,00 1,00 1,00 1,00	42453	FNMA 1.35 08	31398A2H4	1.3500			08/16/13	25,000,000							14,063	14,063
313647VP 1-4000 1-3618 07/16/10 11/36/12 10.000,000 51,444 72,499 313647VP 1-3000 1-3618 06/01/15 1/300,000 51,444 72,200 11/3647VP 1-3000 1-3618 06/01/15 1/300,000 51,444 72,499	inv Typ	DE: 23 FNMA						815,716,000	1,080,902	3,572	-72,960	675,000	D	000'529	1,078,800	2,993,000
3136/FMW 15400 14596 1819/10 66/01/15 15,000 000 95,111	42443	FNMA 1.4 11	3136FMUG7	1.4000	1.2618		11/26/12	10,000,000	51,444		-7,459				4,208	36,944
\$\(\text{\$(1\)}\text{\$(1\)}\text{\$(3\)}\text{\$(1\)}\text{\$(3\)}\text{\$(0\)}\text{\$(1\)}\te	42447	FNMA STEP 1.	3136FMTW4	1.5000	1.4450		06/01/15	37,000,000			-22,200				10.407	138,750
	42457	1 NMA 1.75 8	STORMSRS				08/18/14	53,270,000			1116				24,551	\$400,55

Inv No. Security Description	CUSIP	Coupon	Coupon Yield to Rate Maturity	Purchase Date	Maturity Date	Par Value	Beginning Prem/ (Disc)	Accretion	Accretion (Amortization) Income Expense	Interest Income Received	(Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued
Inv Type: 123 FN	Inv Type: 123 FNMA AMORT TO CALL	_				100,270,000	51,444	0	-38,771	0	0	0	48,184	209,358
42342 FFCB Bullet	a1331Y286	3.8750	.7849	11/19/09	08/25/11	20,000,000	2,705,000		-130,210	968,750		968,750	31,249	32,292
42373 FFCB 2 Year	31331JGD9	0056"	1.0514	03/09/10	03/05/12	17,050,000	-32,130	1,447					14,945	79,188
42374 FFCB 2 Year	sar 31331JGD9	0056"	1.0432	03/09/10	03/05/12	58,000,000	-100,018	4,526					50,443	269,378
42385 FFCB 1.875 1	75 1 31331G2R9	1.8750	1.5324	03/26/10	12/07/12	37,000,000	333,370		-10,471				47,342	161,875
42399 FFCB 1.625	25 B 31331JAB9	1.6250	1.5877	04/16/10	12/24/12	20,000,000	48,500		-1,530				66,179	151,215
42403 FFCB 1.125 2	25 2 31331JLW1	1.1250	1.2269	04/29/10	04/26/12	74,370,000	-141,768	6,334					76,056	290,508
42407 FFCB 1.74 6	16 31331JRD7	1.7400	1.7916	06/10/10	06/10/13	25,000,000	-37,500	1,061					37,311	97,875
42412 FFCB 1.3412	112 31331JSB0	1.3400	1.3512	06/17/10	12/17/12	150,000,000	-41,250	1,399					168,899	413,167
42414 FEDERAL FARM	FARM 31331GLL1	2.8000	2.8847	06/10/10	01/28/14	18,225,000	-53,241	1,243					43,768	46,778
42455 FFCB 1.20 4	313313005	1.2000	1.2373	07/08/10	04/08/13	37,396,000	-37,396	1,154					38,550	990'99
inv Type: 28 FFCB	8					517,041,000	2,643,568	17,162	-142,210	968,750	0	968,750	574,739	1,608,341
42351 FHLMC Fixed	xed 3128X9RH5	1.7500	1.7500	12/28/09	12/28/12	100,000,000							145,833	306,250
42356 FHLMC 1.125	125 3128X8P22	1.1250	.7120	11/20/09	06/01/11	28,600,000	179,471		-9,971				16,842	80,438
42371 FHLMC 1.8 2	8 2 3128X9ZK9	1.8000	1.8000	02/25/10	02/25/13	75,000,000				675,000		675,000	112,500	22,500
42405 FHLMC 2NC1Y	VC1Y 3134G1DZ4	1.1700	1.1700	05/18/10	05/18/12	20,000,000							48,750	167,375
42408 FHLMC 2 12 2	12.2 3134G1GN8	3 2.0000	2:0000	06/23/10	12/23/13	20,000,000							83,333	188,889
42416 FHLMC 5.75 0	75 0 3134A4JT2	5.7500	1.0656	06/10/10	01/15/12	20,000,000	1,479,608		-78,541				17,293	146,944
42420 FHLMC 2:05 6	05 6 3134G1GX6	5 2.0500	2.0500	06/30/10	06/30/14	37,900,000							64,746	131,650
42422 FHLMC 1.5 07	5 07 3134G1KL7	1.5000	1.5000	07/12/10	07/12/13	20,000,000							62,500	102,083
42423 FHLMC 1.5 7	5.7 3134G1KL7	1.5000	1.5000	07/12/10	07/12/13	20,000,000							62,500	102,083
42438 FHLMC STRNT	TRNT 3134G1LU6	2000 9	.5000	08/05/10	01/28/13	40,000,000							14,443	18,332
Inv Type: 30 FHLMC Bonds	MC Bonds					501,500,000	1,659,078	0	-88,511	675,000	0	675,000	628,740	1,266,544
42354 FHLMC 3nc1 f	nc1 f 3128X9DK3	3 1.0369	1.0369	09/10/60	09/10/12	20,000,000							43,203	116,649
42413 FHLMC 3nc1 f	nc1 f 3128X9DK3	3 1.0369	1.0369	06/10/10	09/10/12	20,000,000							17,281	46,660
Inv Type: 40 FHLMC FLOAT QTR	MC FLOAT QTR					70,000,000	0	0	0	0	0	0	60,485	163,309
42440 FHLMC.7503	50 3 3134G1HD9	9 .7500	.7000	07/20/10	03/28/13	20,000,000	89,417		-8,213				23,037	65,625
Inv Type: 130 FH	nv Type: 130 FHLMC AMORT TO CALI	11				20,000,000	89,417		-8,213				23,037	65,625
42409 FHLMC MULTI	ULTI 3134G1FQ2	2.0128	2.0181	06/24/10	06/24/15	20,000,000	-5,000						33,632	74,921
Inv Type: 46 FHLMC MULTI STEP	MC MULTI STEP					20,000,000	-5,000	85	0	0	0	0	33,632	74,921
42446 TVA 6.79 5 2	5.2 880591DT6	6.7900	.7181	08/04/10	05/23/12	20,500,000			-94,693				9,704	378,920
Inv Type: 95 TEN	inv Type: 95 TENN VALLEY AUTHORITY	T.				20,500,000	0	0	-94,693	0	0	0	9,704	378,920
42432 BA 0.57 1 13	. 13 06422TN33	3 .5700	.5495	07/06/10	01/03/11	27,000,000	-74,385						12,740	23,425
42456 BA 0.51 1 12	. 12 06422TNC3	3 .5100	.5113	07/19/10	01/12/11	23,000,000	-57,673						10,101	14,337
Inv Type: 51 BAN	Inv Type: 51 BANKERS ACCEPTANCE					20,000,000	-132,058	0	0	0	0	0	22,841	37,762
42445 PFM PRIME FU	1E FU	.2745		.2745 07/23/10	09/01/10	251,692				1,692		1,692	431	431
inv Type: 72 MOR	inv Type: 72 MONEY MARKET FUNDS	S				251,692	0	0	0	1,692	0	1,692	431	431

Run Date: 9/22/2010 9:31:55 AM	AM.													
Inv No. Security Description	CUSIP	Rate 1	Yield to Maturity	Coupon Yield to Purchase Rate Maturity Date	Maturity Date	Par Value	Beginning Prem/ (Disc)	Accretion (Income	Accretion (Amortization) Income Expense	Interest Income Received	Gain / (Loss)	Cash Basis Earnings	Income Earned (Accrual Basis)	Accrued
42316 UBOC PTD 0.7		.7000	.7000	7000 10/13/09	10/13/10	20,000,000							30,139	46,667
42365 FIRST NATL P		1.0000	1.0000	01/18/10	01/18/11	10,000,000							8,611	17,222
42406 BANK OF SAN		1.6500	1.6500	05/18/10	05/18/11	100,000							142	284
42448 FIRST NATION		.7000	.7000	07/31/10	07/31/11	5,000,000							3,014	3,111
42449 FIRST NATION		.7000	.7000	08/04/10	08/04/11	2,000,000							2,722	2,722
Inv Type: 1010 PUBLIC TIME DEPOSIT	1E DEPOSIT					70,100,000	0	0	0	0	0	0	44,628	70,007
42294 B of A CD 0.		.7200	.7200	.7200 09/02/09	09/02/10	25,000,000							15,500	45,500
Inv Type: 1012 COLLATERALIZED CD	NLIZED CD					25,000,000	0	0	0	0	0	0	15,500	45,500
Subtotal Fund 100						4,135,918,692	19,624,588	4,153	-1,050,215	4,197,634	286,199	4,483,832	4,795,685	15,014,147
Fund: 9704 SFUSD BONDS 2006B	IDS 2006B													
42264 T 1.125 06.3 91	912828LF5	1.1250	.9622	.9622 07/21/09 06/30/11	06/30/11	30,000,000	93,750		-4,099				24,332	29,348
Inv Type: 12 TREASURY NOTES	OTES	1.1250	.9622			30,000,000	93,750	0	-4,099	0	0	0	24,332	29,348
Subtotal Fund 9704						30,000,000	93,750	0	-4,099	0	0	0	24,332	29,348
Total - All						4,165,918,692	19,718,338	4,153	-1,054,314	4,197,634	286,199	4,483,832	4,820,017	15,043,495

DETAIL TRANSACTION REPORT - AUGUST 2010 August 31, 2010 City & County of San Francisco



50,000,000
-54,300,000
25,000,000
25,000,000
40,000,000
1,692
20,500,000
37,000,000
53,270,000
5,000,000
205,771,692
-24,750,000
-25,000,000
-48,450,000
-98,200,000
0

DETAIL TRA August 31, 2010

Run Date: 8/31/2010 73539 AN Investment Type CUSTP Par Value Book Value (Interest) (Gain) / Transaction Date ment Loss Annount								
Description Investment Type CUSIP Par Value Book Value (Interest) (Gain) / Loss	ž	In Date: 8/31/2010 7:55:39 AM				:		
	ent 1		Investment Type	CUSIP	Book Value	(Interest)	(Gain) / Loss	

Fund



